

Exhibit C

**DECLARATION OF
JENNIFER PRESS**

BlackRock Allocation Target Shares: Series S Portfolio, et al.,

v.

***Deutsche Bank National Trust Company and
Deutsche Bank Trust Company Americas***

Case No. 14-CV-9367-JMF-SN (S.D.N.Y.)

Confidential Pursuant to Stipulation and Order

March 26, 2018

TABLE OF CONTENTS

<u>PART I – INTRODUCTION</u>	<u>2</u>
A. SUMMARY OF QUALIFICATIONS.....	2
B. ASSIGNMENT AND COMPENSATION	3
C. DOCUMENTS CONSIDERED	4
D. STRUCTURE OF THIS DECLARATION	4
<u>PART II – EXECUTIVE SUMMARY.....</u>	<u>6</u>
A. PRINCIPAL WRITE-DOWN AND INTEREST SHORTFALL ANALYSIS.....	6
B. INDICATIVE RETURN IN EXCESS OF INVESTMENT ANALYSIS	7
<u>PART III – OVERVIEW OF SECURITIZATION.....</u>	<u>9</u>
A. STRUCTURED FINANCE	9
B. RMBS CREDIT ENHANCEMENT FEATURES.....	9
C. FINANCIAL GUARANTY BOND INSURANCE	11
D. IMPLIED WRITE-DOWN RMBS TRANSACTIONS.....	12
<u>PART IV – RMBS TRUSTS WITH NO PRINCIPAL WRITE-DOWNS OR INTEREST SHORTFALLS</u>	<u>13</u>
<u>PART V - RMBS TRUSTS WHERE PLAINTIFFS HAD AN INDICATIVE RETURN IN EXCESS OF INVESTMENT.....</u>	<u>15</u>
A. SUMMARY OF METHODOLOGY.....	15
B. EXAMPLES OF INDICATIVE RETURN IN EXCESS OF INVESTMENT ANALYSIS	17
C. RESULTS OF INDICATIVE RETURN IN EXCESS OF INVESTMENTS ANALYSIS	21

PART I – INTRODUCTION

A. Summary of Qualifications

1. I am a Managing Director at Duff & Phelps, LLC ("Duff & Phelps" or "D&P") based in New York, working within the Complex Asset Solutions service line. Duff & Phelps currently has over 2,200 employees and over 70 offices located in North America, South America, Europe, and Asia. Duff & Phelps' primary services are valuation, investment banking, transaction advisory and opinions, dispute and investigations consulting, compliance consulting, and property and tax consulting. Duff & Phelps serves nearly half of the Standard & Poor's ("S&P") 500 companies, and is considered to have the largest independent valuation practice in the world.
2. My service line is part of Duff & Phelps' broader advisory and valuation practice. My colleagues and I perform a variety of services relating to the analysis of financial instruments, predominantly fixed income, illiquid or complex private placements and derivative instruments, as well as investment vehicles relating thereto, for hedge funds, private equity firms, and other financial institutions.
3. These functions may consist of, among other things, valuation work, examinations of the structuring and origination of such products, analysis of capital market conditions, roles and responsibilities of the respective parties involved, collateral and securities risk assessment, portfolio analysis, and damages calculations.
4. For valuations and risk assessments, with my colleagues at Duff & Phelps, I utilize a variety of quantitative techniques, employing both in-house applications and third-party models, and as appropriate we incorporate in our analysis market data accumulated from a range of sources.
5. I gained particular expertise in the area of residential mortgage-backed securities ("RMBS"), beginning my career in 2000, and continuing over the next twelve years at multiple financial institutions, followed by the past six years as a financial consultant. Over the course of my career, I actively participated in the origination, investing and trading of multiple fixed income structured and securitized products. I am familiar with the various data sources, modeling techniques, and market conventions in the formation, sales and trading, and valuation of these investment products.
6. Please see Exhibit 1, which contains my current *curriculum vitae* and a further description of my experience and qualifications.

B. Assignment and Compensation

7. I have been retained by Morgan, Lewis & Bockius LLP (“Counsel”) on behalf of its clients Deutsche Bank National Trust Company and Deutsche Bank Trust Company Americas (the “Trustees”), to assist in making two determinations.
8. First, I was asked to determine whether any of the RMBS trusts at issue in *BlackRock Allocation Target Shares: Series S Portfolio, et al. v. Deutsche Bank National Trust Company, et al.*, Case No. 14-CV-9367-JMF-SN (hereinafter, the “RMBS Trusts” or the “Trusts”), issued notes presently owned by the proposed class representatives (hereinafter, the “Plaintiffs”)¹ that have **not** incurred losses in the form of principal write-downs, implied principal write-downs, or interest shortfalls. As explained further below, principal write-downs, implied principal write-downs, and interest shortfalls are ways in which losses incurred with respect to the mortgage loans within an RMBS Trust are allocated to the notes issued by the Trust. I refer to all notes presently owned by Plaintiffs as the “Notes.”² I refer to all unique note purchases made by Plaintiffs as “Plaintiff’s Purchases” or “Purchases.”
9. Specifically, I was asked by Counsel to review the historical principal write-downs and interest shortfalls of the Notes to determine whether there are RMBS Trusts for which no Notes incurred principal write-downs, implied principal write-downs, or interest shortfalls, as of three dates: (i) December 31, 2008, (ii) November 24, 2014, and (iii) January 31, 2018. It is my understanding that these dates were selected for the following reasons:
 - a. December 31, 2008 reflects the last month-end date prior to Trustees’ alleged contractual breaches beginning in January 2009.³
 - b. November 24, 2014 reflects the date Plaintiffs filed their original federal complaint.
 - c. January 31, 2018 is the most recent month-end date that captures all principal write-downs, implied principal write-downs, or interest shortfalls that occurred through the date this analysis was performed.

¹ A complete list of the RMBS Trusts at issue may be found at Exhibit 1 to the Declaration of Timothy A. DeLange in Support of Plaintiffs’ Motion for Class Certification and Appointment of Class Representatives and Class Counsel (Dkt. No. 420). For purposes of my Declaration, I did not distinguish between notes owned, or beneficially owned, by Plaintiffs.

² A complete list of all 305 of Plaintiffs’ Purchases reviewed may be found at Exhibit 32 to the Declaration of Timothy A. DeLange in Support of Plaintiffs’ Motion for Class Certification and Appointment of Class Representatives and Class Counsel (Dkt. No. 420).

³ See Compl. ¶¶ 98, 108, 129, 154, 165, 167-68, 170.

10. *Second*, I was asked by Counsel to identify within each RMBS Trust, the Plaintiffs who would have received an amount in excess of their investments within that Trust, assuming each such Plaintiff had sold their investments in that Trust on January 31, 2018.⁴ I determined that a Plaintiff would have received an amount in excess of its investments in a given Trust if: (a) the total amount of principal the Plaintiff received on *all* Purchases within that Trust through January 31, 2018, *plus* (b) the total amount Plaintiff would receive if it sold those Purchases on January 31, 2018, *exceeded* (c) the total amount the Plaintiff had originally paid for those Purchases.⁵ Finally, I was asked to determine as of January 31, 2018: (i) the aggregate amount those Plaintiffs would have received in excess of their investments in those Trusts; and (ii) the aggregate amount in excess of their investments that *all* Plaintiffs would have received on *all* Purchases (*i.e.*, covering *all* Notes) across *all* RMBS Trusts.

11. My employer, Duff & Phelps, is being compensated for my time and services at the hourly rate of \$1,100. Certain colleagues at Duff & Phelps, at my direction, have assisted me with my work. Duff & Phelps is being compensated at an hourly rate between \$425 and \$1,100 for these staff members. Such compensation is not contingent on my analysis or substantive opinions or the outcome of this matter.

C. Documents Considered

12. In undertaking this assignment, I have considered documents and data related to the issues in this case. These materials are listed in Exhibit 2. The statements and calculations set forth in this Declaration represent my independent conclusions. I reserve the right to supplement or refine my statements and calculations as appropriate, or in the event that additional information or arguments are provided, to provide updated calculations in this matter should it be of service to the Court.

D. Structure of This Declaration

13. The remainder of my Declaration is structured as follows:
 - **Part II** provides a summary of my conclusions.
 - **Part III** introduces basic concepts behind structured finance, outlines the securitization process for asset-backed securities (“ABS”), describes the general attributes of securitization, and provides an illustration of a sample RMBS structure.

⁴ January 31, 2018, is the most recent month-end date through which this analysis was performed.

⁵ My analysis does not include the additional amounts that Plaintiffs received as interest payments on the Notes.

- **Part IV** sets forth the results of my analysis to identify the RMBS Trusts that issued Notes that incurred no principal write-downs or interest shortfalls.
- **Part V** sets forth the results of my analysis to identify, within each RMBS Trust, the Plaintiffs who would have received an amount in excess of their investments in that Trust as of January 31, 2018. Part V also identifies: (i) the aggregate amount those Plaintiffs would have received in excess of their investments in those Trusts; and (ii) the aggregate amount ***all*** Plaintiffs would have received on ***all*** investments in the Notes across ***all*** RMBS Trusts.

PART II – EXECUTIVE SUMMARY

14. I understand that Plaintiffs are the beneficial owners of the Notes issued by the RMBS Trusts.
15. These Notes are fixed-income securities collateralized by residential mortgage loans.
16. Generally speaking, the cash flows generated by the mortgage loans—stemming from the payment of interest and principal from the borrowers—are used to pay interest and repay principal to the various classes of Note holders.
17. If the mortgage loans generate insufficient cash flows—for example, because borrower default rates exceed expectations—insufficient funds may exist to pay interest on the Notes, or to fully repay principal to certain of the Notes, which could cause the Note holders to incur a loss in the form of a principal “write-down” or interest shortfall.⁶

A. Principal Write-down and Interest Shortfall Analysis

18. My analysis focused on the fifty-eight (58) RMBS Trusts, and the ninety (90) Notes issued by those Trusts, that are at issue in this litigation.⁷
19. I determined whether there were RMBS Trusts for which **no** Notes had a principal write-down (including an implied principal write-down, as explained below), or a shortfall in the payment of interest as of three dates: (i) December 31, 2008,⁸ (ii) November 24, 2014, and (iii) January 31, 2018.⁹
20. With respect to the 58 RMBS Trusts, I determined the following:
 - a. **December 31, 2008:** **None** of the Notes in **fifty-seven (57)** of the 58 RMBS Trusts (amounting to **eighty-six (86)** out of 90 Notes) experienced any principal write-downs or interest shortfalls, as of December 31, 2008.

⁶ A principal write-down occurs when the outstanding balance of a note (also known as its “current face value”) is reduced without a corresponding payment of principal to the investor. In certain instances, the principal write-down is not recorded until maturity. This is known as an “implied principal write-down” as explained further in paragraph 39 below. An interest shortfall occurs when the interest distributed is less than the amount of interest accrued. I use the term “holders,” “noteholders,” and “investors” interchangeably to refer to the beneficial owners of the Notes.

⁷ Exhibit 1 to the Declaration of Timothy A. DeLange, January 26, 2018.

⁸ Many Notes had not yet been purchased by Plaintiffs as of December 31, 2008. At the instruction of Counsel, I included a list of Notes purchased after December 31, 2008, as **Exhibit 3**.

⁹ In this Declaration, I do not express an opinion on what may have caused a particular Note to experience a principal write-down or interest shortfall. Further, no presumption or inference should be drawn that any principal write-downs or interest shortfalls were caused by the Trustees’ or servicers’ conduct.

- b. **November 24, 2014:** ***None*** of the Notes in ***thirty-nine (39)*** of the 58 RMBS Trusts (amounting to ***fifty-eight (58)*** out of 90 Notes) experienced any principal write-downs or interest shortfalls, as of November 24, 2014.
- c. **January 31, 2018:** ***None*** of the Notes in ***thirty-three (33)*** of the 58 RMBS Trusts (amounting to ***forty-eight (48)*** out of 90 Notes) experienced any principal write-downs or interest shortfalls, as of January 31, 2018.

21. My results are summarized in **Figure 1** and **Figure 2** below:

Figure 1: Summary of Results—RMBS Trusts With No Write-downs or Interest Shortfalls

	As of December 31, 2008	As of November 24, 2014	As of January 31, 2018
Number of RMBS Trusts with No Write-downs or Interest Shortfalls	57	39	33

Figure 2: Summary of Results—Notes With No Write-downs or Interest Shortfalls¹⁰

	As of December 31, 2008	As of November 24, 2014	As of January 31, 2018
Number of Notes with No Write-downs or Interest Shortfalls	88	66	55
Number of Notes in RMBS Trusts with No Write-downs or Interest Shortfalls	86	58	48

B. **Indicative Return in Excess of Investment Analysis**

- 22. I also determined whether, within each RMBS Trust, there were Plaintiffs whom our analysis shows would have received an amount in excess of their investments within such Trust as of January 31, 2018.
- 23. To conduct this analysis, I reviewed the following: (i) the amount, price, and date of each Plaintiff's Purchases within each individual Trust to determine the total amount paid by the Plaintiff, (ii) the amount of principal the Plaintiff received on all Purchases within such

¹⁰ Certain RMBS Trusts contained different Notes that either did or did not experience principal write-downs and/or interest shortfalls. For example, as of December 31, 2008, the AHM 2005-2 RMBS Trust was the only Trust with Notes that incurred a principal write-down or interest shortfall. Plaintiffs own four Notes within the AHM 2005-2 RMBS Trust, two of which incurred interest shortfalls, and two of which did not. In total, 88 of the 90 Notes across all 58 RMBS Trusts did *not* incur a principal write-down or interest shortfall as of December 31, 2008; 86 of those 88 Notes were in the 57 RMBS Trusts for which there were no write-downs or interest shortfalls on any Notes.

Trust via distributions from the purchase date(s) through January 31, 2018,¹¹ and (iii) the price(s) of each Plaintiff's Purchase within that Trust as of January 31, 2018, according to Interactive Data Corporation ("IDC"),¹² to determine the indicative value of Plaintiff's Purchases in that Trust on January 31, 2018 (*i.e.*, the amount the Plaintiff would have received if it sold each investment in such Trust at the prices indicated by IDC as of January 31, 2018).

24. Next, I **added** (i) the total principal received from the purchase date(s) through January 31, 2018, **and** (ii) the indicative value(s) as of January 31, 2018 based on the IDC price(s), and then **subtracted** (iii) the total amount paid. A positive result means that, as of January 31, 2018, the Plaintiff would have received an amount that was at least equal to the amount of its investments within that individual Trust, assuming the Plaintiff sold those investments at the IDC price(s).
25. I made the following determinations:
 - a. I determined that there were **eighty-four (84) Plaintiffs**, who would have received an amount in excess of their investments for **at least one** RMBS Trust in which they had invested. These **eighty-four (84) Plaintiffs** would have received a total of [REDACTED] in excess of their investment(s) in those Trusts as of January 31, 2018, assuming they sold those investments at the IDC price(s) on January 31, 2018.
 - b. I also determined that, as of January 31, 2018, the total indicative return in excess of investment for **all** Plaintiffs' Purchases across **all** Notes across **all** 58 RMBS Trusts was [REDACTED].

¹¹ For the purposes of this analysis, principal payments received on the Notes were as reported according to INTEXcalc ("Intex"), as described further in note 13 below.

¹² IDC is a widely used source for obtaining pricing information for RMBS. IDC prices were also used by Plaintiffs' expert, Michael Hartzmark, in this case. See Exhibit 3 to the Expert Report of Michael L. Hartzmark, January 26, 2018.

PART III – OVERVIEW OF SECURITIZATION

A. Structured Finance

27. Structured finance refers to the general technique of creating certain financial products (sometimes referred to as structured products), by which various types of assets are pooled together and used as collateral to support the issuance of new securities in so-called securitization transactions. These newly formed securities are referred to as asset-backed securities (“ABS”). RMBS trusts are one of the most common structured product or ABS asset classes. Other common examples of ABS include securities collateralized by commercial mortgages and securities collateralized by various consumer credits, such as credit cards loans, auto loans, or student loans.
28. In an RMBS transaction, a portfolio of mortgage loans is transferred into a newly formed special purpose vehicle (“SPV”). Simultaneously, the SPV authorizes the issuance of secured, limited recourse debt by entering into an indenture, which is the governing document for a securitization transaction. The proceeds of this debt issuance along with the equity capital of the entity are used to finance the purchase of the mortgage loans.
29. The debt that is issued by the SPV is divided into multiple classes of notes, with varying degrees of seniority. Subordinate to the issued classes of notes is the equity, which creates a buffer against losses incurred by the mortgage loans, thereby enhancing the creditworthiness of the more senior classes of notes.
30. Generally speaking, cash flows generated by the mortgage loans are used to amortize the notes in either (a) sequential order (*i.e.*, the senior-most note is repaid first, and so on) or (b) pro-rata, where classes of notes receive payments proportionate to their outstanding balances. By contrast, losses incurred by the mortgage loans (herein after referred to as “realized losses”), are allocated in reverse-sequential order (*i.e.*, the junior-most note becomes impaired first, until extinguishment, and so on).

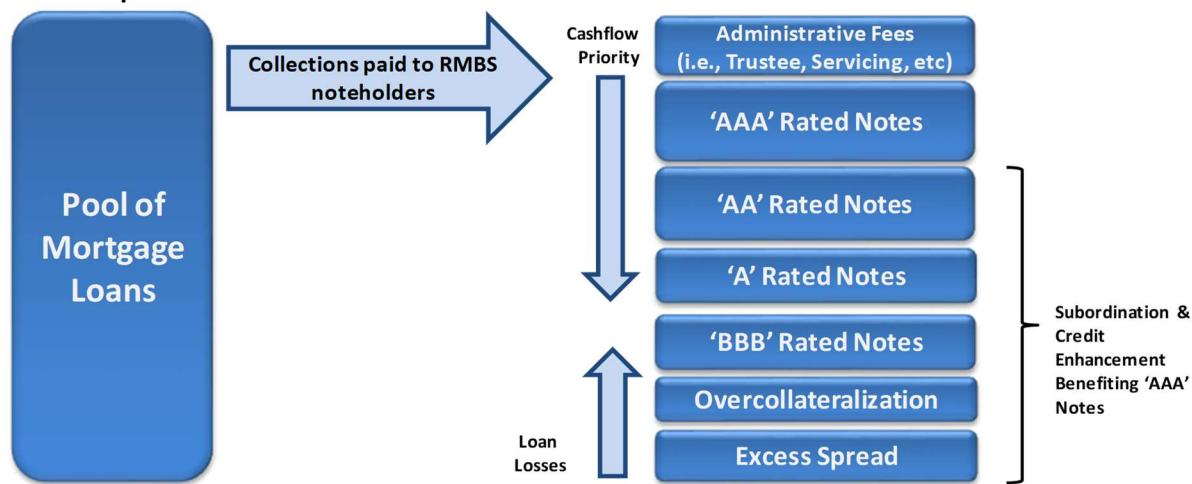
B. RMBS Credit Enhancement Features

31. A significant attribute of an RMBS transaction’s structure is that each class of notes is provided with protection against realized losses incurred by the mortgage loans. The structure creates “subordination,” which refers to the buffer against realized losses. The buffer is created by (a) the existence of junior classes of notes, and/or (b) certain other forms of ***“credit enhancement”***, as described below, which can absorb those realized losses before they impair the more senior notes.

32. In general, realized losses incurred by the mortgage loans must first exceed the principal balance of all junior classes of notes, as well as exhaust other forms of credit enhancement, before a more senior class of notes can experience a principal write-down. The more senior the class of notes, the greater the buffer that exists before any write-downs are allocated to it (e.g., a realized loss incurred by the mortgage loans is actually allocated to the notes, reducing its balance without a corresponding payment of principal).
33. In addition to subordination, several other forms of credit enhancement are built into RMBS trusts, including overcollateralization, excess spread and triggers:
 - a. **“Overcollateralization”** refers to the balance of the mortgage loans that exceeds the balance of the issued classes of notes (or the balance of a particular class of notes), meaning that a portion of the pool of mortgage loans can sustain realized losses before any write-downs are allocated to certain classes of notes.
 - b. **“Excess spread”** refers to interest payments received from the mortgage loan pool that exceeds the amounts needed to service the interest payable to the various classes of notes in the RMBS trust. These excess funds can be used to absorb realized losses incurred by the mortgage loans, reducing or preventing the need to write-down the notes, or can be used to partially repay principal on the notes—thus in effect providing additional credit enhancement and building overcollateralization.
 - c. **“Triggers”** refer to certain pre-established measurement thresholds designed to safeguard investors from performance deterioration in the underlying mortgage loans. Typically, RMBS transactions include both a delinquency trigger and a cumulative loss trigger. In the event any of these thresholds is breached, the transaction’s payment structure is often adjusted to redirect cash flows to the senior notes.
34. Notes from RMBS transactions issued prior to 2008 typically received long-term credit ratings from the major rating agencies, including Moody’s Investor Services (“Moody’s”), Standard and Poor’s (“S&P”), and/or Fitch Ratings (“Fitch”). Upon origination, the senior-most notes typically receive the highest ratings (“AAA”), while more junior notes receive consequently lower credit ratings. The different ratings assigned to each class of notes reflects the different levels of protection from realized losses incurred by the mortgage loans. Over time, rating agencies periodically review the ratings and adjust them up or down to reflect the actual ongoing positive or negative performance of the transaction.

35. A complex set of rules set forth in the indenture, commonly known as a "waterfall," governs the priority of payment of interest and principal to the various classes of notes. Depending on the performance of the underlying mortgage loans, cashflow priorities may shift over time to protect the more senior notes. **Figure 3** below illustrates the structural attributes and the credit-enhancement features in a sample RMBS transaction:

Figure 3: Sample RMBS Transaction Structure



C. Financial Guaranty Bond Insurance

36. Financial guaranty bond insurance provides an unconditional and irrevocable guaranty to note holders that they will receive interest and principal payments, when due, in the event that the mortgage payments received by an RMBS trust are insufficient to satisfy such payment obligations. Financial guaranty insurance policies minimize the risk of loss to a note holder by placing the financial strength of the insurer behind the payment obligations of the trust. Because they engage in a single line of insurance business (namely, financial guaranty), they are generally referred to as "monoline" insurance companies, or monoline financial guarantors, in contrast to multi-line insurers that may insure life, property and casualty, and other types of risk.
37. A note that is insured, or "wrapped," by a financial guaranty insurer received the same rating as that insurer's claims paying rating. Primary bond insurers, including Ambac, MBIA, FSA and FGIC, had a claims paying rating of AAA—the highest rating issued by the credit rating agencies. The AAA rating meant that the rating agencies believed that the financial guaranty insurer's capital reserves were sufficient to meet its potential insurance obligations even under the most severe economic stress scenarios assumed by those rating agencies. Thus, any note insured by a bond insurer received a AAA rating from the

ratings agencies on the basis of its strength as an insurer relative to the riskiness of its insured portfolio.

38. Certain Notes have financial guaranty insurance policies from FSA (now known as Assured Guaranty Municipal Corp (“AGMC”)), Ambac, and FGIC. AGMC is still rated AA by S&P (as are the Notes), and has never missed a payment on any of its insured obligations. Both Ambac and FGIC filed for Chapter 11 bankruptcy, and have missed payments on insured obligations in the past.

D. Implied Write-Down RMBS Transactions

39. RMBS transactions can be structured so that some or all of the notes do not contractually incur realized losses during the life of the trust (*i.e.*, take write-downs). In these structures, if and when realized losses to the underlying mortgage loans are substantial enough to exhaust a trust’s overcollateralization, and then impact the balance of certain classes of notes, the notes only take what is commonly referred to as “implied write-downs.” These are “unrealized losses” that will only be recognized at final maturity. Certain Notes can only have implied write-downs prior to the final maturity of the RMBS Trust. I treat principal write-downs and implied principal write-downs the same.

PART IV – RMBS TRUSTS WITH NO PRINCIPAL WRITE-DOWNS OR INTEREST SHORTFALLS

40. I first determined which RMBS Trusts had no principal write-downs or interest shortfalls affecting the Notes as of three dates: December 31, 2008, November 24, 2014, and January 31, 2018.
41. To do so, I reviewed the remittance reports produced by the Trustees, and further supplemented my analysis by reviewing the information reported by Intex¹³ and Bloomberg.¹⁴
42. Where a discrepancy existed between the information in these sources, I conducted further investigation to identify which information was accurate.¹⁵
43. I set forth my findings below:

December 31, 2008

44. As of December 31, 2008, ***none*** of the Notes in ***fifty-seven (57)*** of the 58 RMBS Trusts (amounting to eighty-six (86) Notes) had experienced ***any*** principal write-downs, implied principal write-downs, or interest shortfalls. A complete list of these 57 RMBS Trusts (and the 86 associated Notes) is attached at **Exhibit 4**.
45. Hence, all ***eighty-two (82)*** Plaintiffs who purchased Notes issued by these 57 RMBS Trusts own Notes that had not experienced ***any*** principal write-downs, implied principal write-downs, or interest shortfalls as of December 31, 2008. A complete list of these eighty-two (82) Plaintiffs is attached at **Exhibit 5**.

¹³ Intex Solutions, Inc (provider of INTEXcalc) is a global provider of structured fixed income deal models and maintains the standard cashflow engine used by investors, investment banks, broker dealers, and other financial industry participants to establish cashflow projections and valuations, for structured finance securities, including the Notes. Intex has modeled nearly every public RMBS transaction since 1990, including all of the RMBS Trusts, and its database reports on (among other things) the historical cash flows of all the Notes referenced in this Declaration. See: <http://www.intex.com/main/company.php>.

¹⁴ <https://www.bloomberg.com/professional/>

¹⁵ For example, as of the October 27, 2014 remittance report for the IMM 2004-8 Trust, the 1-A note had a reported principal write-down of \$1,798,227. This note includes a financial guarantee insurance policy from FGIC. However, upon further review (using Intex), I determined that a portion of this principal write-down was reversed (in January 2014), due to distributions received by the Trustee pursuant to FGIC's First Amended Plan of Rehabilitation, dated June 4, 2013. The remittance report continued to report a principal write-down of \$1,798,227—an amount that did not include the FGIC reversal. The principal write-down as of October 27, 2014, as reported by Intex, was \$75,207, and was further reduced to zero as of November 25, 2016.

46. Further, ***all other class members*** who own notes in these same eighty-six (86) tranches as the Plaintiffs also had not experienced any principal write-downs, implied principal write-downs, or interest shortfalls as of December 31, 2008.

November 24, 2014

47. As of November 24, 2014, ***none*** of the Notes in ***thirty-nine (39)*** of the 58 RMBS Trusts (amounting to fifty-eight (58) Notes) had experienced ***any*** principal write-downs, implied principal write-downs, or interest shortfalls. A complete list of these 39 RMBS Trusts (and the 58 associated Notes) is attached as **Exhibit 6**.
48. Hence, all ***fifty-four (54)*** Plaintiffs who purchased Notes issued by these 39 RMBS Trusts own Notes that had not experienced any principal write-downs, implied principal write-downs, or interest shortfalls as of November 24, 2014. A complete list of these 54 Plaintiffs is attached at **Exhibit 7**.
49. Further, ***all other class members*** who own notes in these same fifty-eight (58) tranches as the Plaintiffs also had not experienced any principal write-downs, implied principal write-downs, or interest shortfalls as of November 24, 2014.

January 31, 2018

50. As of January 31, 2018, ***none*** of the Notes in ***thirty-three (33)*** of the 58 RMBS Trusts (amounting to forty-eight (48) Notes) had experienced ***any*** principal write-downs, implied principal write-downs, or interest shortfalls. A complete list of those 33 RMBS Trusts (and the 48 associated Notes) is attached as **Exhibit 8**.
51. Hence, all ***fifty-four (54)*** Plaintiffs who purchased Notes issued by those thirty-three (33) RMBS Trusts own notes that had not experienced any principal write-downs, implied principal write-downs, or interest shortfalls as of January 31, 2018. A complete list of these Plaintiffs is attached at **Exhibit 9**.
52. Further, ***all other class members*** who purchased notes in these same forty-eight (48) tranches as the Plaintiffs also own notes that had not experienced any principal write-downs, implied principal write-downs, or interest shortfalls as of January 31, 2018.

PART V - RMBS TRUSTS WHERE PLAINTIFFS HAD AN INDICATIVE RETURN IN EXCESS OF INVESTMENT

A. Summary of Methodology

53. Next, I determined whether, within each RMBS Trust, there are Plaintiffs who would have experienced an indicative return in excess of their total investments within that Trust—*i.e.*, Plaintiffs who would have received an amount in excess of their total investments within that individual Trust, assuming the Plaintiff had sold those investments in that Trust on January 31, 2018. When performing this analysis, we did not include interest payments that the Plaintiff received during the time it owned such investments.¹⁶
54. I determined that a Plaintiff received an amount in excess of its investments in an individual Trust if: (a) the total principal the Plaintiff received on *all* Purchases within that Trust through January 31, 2018, *plus* (b) the total amount the Plaintiff would have received if it sold those Purchases on January 31, 2018, *was greater than* (c) the total purchase cost. A positive result means that, as of January 31, 2018, the Plaintiff would have received an amount at least equal to its investments in that Trust, assuming the Plaintiff sold those investments at the IDC price(s).
55. I describe the specific calculations performed in greater detail below.
56. **Step 1—Determine Purchase Cost.** First, I calculated the cost of all Purchases made by each Plaintiff within each individual RMBS Trust.¹⁷

¹⁶ January 31, 2018, is the most recent month-end date through which this analysis was performed. I refer to each Plaintiff's "indicative return" because I understand that the Plaintiffs have not sold their investments. My analysis is designed to determine the amount Plaintiffs would have received had they done so, based on the indicative prices provided by IDC.

¹⁷ It is my understanding from Counsel that the proposed class consists solely of investors who own and hold their Purchases through the date of final judgment; hence, Plaintiffs who have liquidated their entire investment are not members of the proposed class. See Notice of Motion for Class Certification and Appointment of Class Representatives and Class Counsel (defining proposed class as investors who purchased a covered security between the date of offering and 60 days from the date of the final class certification order and hold such security through the date of final judgment) (Dkt. No. 418). Further, Plaintiffs who have liquidated a portion of their investment would have a maximum exposure equal to the outstanding amount held through the date of final judgement. For example, Exhibit 32(c) to the DeLange Declaration lists a \$20,000,000 Purchase on June 24, 2004 of the NCET 2004-2 M1 Note by Plaintiff DZ Bank AG.

[REDACTED]

- a. To do so, I reviewed Exhibits 32(a) through Exhibit 32(e) of the DeLange Declaration,¹⁸ as well as Exhibits D through Exhibit H of Plaintiffs' Supplemental Responses of Interrogatories, dated December 1, 2017 (the "Interrogatories"),¹⁹ to obtain information for each Plaintiff's Purchase(s) within each RMBS Trust regarding: (i) the purchase date(s),²⁰ (ii) purchase amount(s) (*i.e.*, the total principal amount purchased), and (iii) purchase price(s).²¹
 - b. Then, to calculate purchase cost, I ***multiplied***: (i) the purchase amount(s) (as determined by the information in the DeLange Declaration and the Interrogatories), ***by both*** (ii) the factor(s)²² of the Note(s) on the purchase date(s), ***and*** (iii) the purchase price(s) (provided in the Interrogatories).
57. ***Step 2—Determine Total Principal Payments Received by Plaintiff.*** Next, I calculated the total principal payments reported to be received on each Plaintiff's Purchase within each individual Trust from the purchase date through January 31, 2018.²³
- a. To do so, I first calculated each Plaintiff's Purchase as a percentage of the Note (*i.e.*, the amount each Plaintiff's Purchase represents compared to the entire amount of the Note). To do this, I ***divided***: (i) the amount of the Purchase (provided in the DeLange Declaration and Interrogatories), ***by*** (ii) the total amount of the Note at issuance.

¹⁸ See Dkt. No. 420 (Exs. 32(a) and 32(e) of Declaration of Timothy A. DeLange) (Jan. 26, 2018) (containing information relating to: (i) Representative Plaintiff (*i.e.*, Plaintiff), (ii) Covered Trust (*i.e.*, RMBS Trust), (iii) Tranche/Class (*i.e.*, Note), (iv) CUSIP, (v) Initial Face Amount of Acquisition (*i.e.*, purchase amount), and (vi) Date Acquired for Purchases owned by Plaintiffs (*i.e.*, purchase date)).

¹⁹ Plaintiffs' Supplemental Responses and Objections to Interrogatory Nos. 1, 2, 4 and 10-25 of Deutsche Bank National Trust Company's First, Second, Third, Fourth, and Fifth Sets of Interrogatories (December 1, 2017) (attached as Exhibit G to the Declaration of Greg Fouts).

²⁰ For the purposes of this analysis, I assumed that the "Date Acquired" identified in Exs. 32(a) through 32(e) of the DeLange Declaration represents the purchase date (*i.e.*, trade date) of the Purchase, and that the settlement date would occur three business days thereafter, consistent with standard market practice at the time.

²¹ Purchases for which I could not locate purchase price information in the Delange Declaration and the Interrogatories are excluded from this analysis. A complete list of these excluded Purchases is attached at **Exhibit 10**.

²² A factor is the percentage of a note outstanding on a given date. At issuance, the factor of a note is 1.00. Over time, as the note makes principal payments to the holders or experiences write-downs, the factor decreases. Because the purchase amount of a note is always described based on the balance at issuance (when the factor is 1.00), it is necessary to determine the factor on any given settlement date (using the purchase date), to determine the total principal amount of the note actually purchased. For the purposes of this analysis, factor data was obtained from Intex and Bloomberg as of the "Date Acquired" reflected in Exs. 32(a) and 32(e) of the DeLange Declaration. See Dkt. No. 420.

²³ I used Intex to determine the total principal payments reported to be received by each Plaintiff.

- b. Using this information, I calculated the total payments received by the Plaintiff, by ***multiplying***: (i) the Plaintiff's Purchase as a percentage of the Note, ***by*** (ii) the total payments received on the Note, from the purchase date through January 31, 2018.
- 58. ***Step 3—Determine Indicative Value.*** Next, I calculated the indicative value of each Purchase within the individual Trust as of January 31, 2018, by ***multiplying***: (i) the purchase amount (provided in the DeLange Declaration and Interrogatories), ***by both*** (ii) the factor of the Note as of January 31, 2018, and ***by*** (iii) the IDC price for the Note on January 31, 2018.
- 59. ***Step 4—Determine Whether there is an Indicative Return in Excess of Investment.*** Next, I determined whether each Plaintiff had an indicative return in excess of its investment within each individual RMBS Trust—*i.e.*, whether each Plaintiff would have received an amount in excess of its investments in the individual Trust had such Plaintiff sold those investments at the IDC price(s) on January 31, 2018.
 - a. To determine whether a Plaintiff had an indicative return in excess of its investments in an individual Trust, I ***summed*** (for all Purchases in a given RMBS Trust for a given Plaintiff): (i) the principal payments received by the Plaintiff on all Notes purchased in that Trust as of January 31, 2018, ***and*** (ii) the indicative value(s) of those Notes as of January 31, 2018 (based on the IDC price(s)), and then ***subtracted*** (iii) the total purchase cost of those Notes.²⁴
 - b. A positive result means that, as of January 31, 2018, the Plaintiff would have received an amount at least equal to its investments in that Trust, assuming the Plaintiff sold those investments at the IDC price(s).
- 60. Additional detail on the calculations for all Purchases where the Plaintiff had an indicative return in excess of investment with respect to the RMBS Trust is attached as **Exhibit 11**.²⁵

B. Examples of Indicative Return in Excess of Investment Analysis

- 61. To illustrate these calculations, I include two examples below.
- 62. In both examples, the Plaintiff had an indicative return in excess of its investments in the RMBS Trust.

²⁴ The indicative return in excess of investment does not account for certain factors potentially impacting Plaintiffs' amounts received, and which could impact any potential, ultimate calculation of actual damages. For example, we did not include interest payments received by the Plaintiffs, among other things, for purposes of our present analysis.

²⁵ *Id.*

63. In the first example described below, the principal payments received *alone* exceed the purchase cost (*i.e.*, even without including the indicative value of the Purchase as of January 31, 2018, the Plaintiff has already received more than the amount of its investment). In the second example provided, the sum of the principal payments received since purchase, plus the indicative value of the Purchase as of January 31, 2018, together exceed the purchase cost.
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The figure consists of a series of horizontal black bars of varying lengths and positions. The bars are arranged in several groups, each starting with a small black square. The lengths of the bars vary significantly, with some being very short and others extending across most of the page. The positions of the bars are irregular, with some appearing in pairs and others alone. The overall effect is a minimalist, abstract representation of data.

This image shows a document page with several horizontal black redaction bars. The bars are of varying lengths and are positioned at different vertical intervals. There are approximately 18 such bars visible on the page.

C. Results of Indicative Return in Excess of Investments Analysis

77. I set forth below the results of my indicative return in excess of investment analysis as of January 31, 2018.
78. As of January 31, 2018, ***eighty-four (84)*** Plaintiffs had an indicative return in excess of their investments in at least one RMBS Trust. Put differently, these eighty-four (84) Plaintiffs would have received an amount exceeding their investments ***in at least one RMBS Trust,*** had Plaintiffs sold those investments at the IDC price(s) on January 31, 2018. A complete list of these 84 Plaintiffs, and the names of the associated RMBS Trusts, is attached as **Exhibit 11.**
79. I further determined that, as of January 31, 2018, these 84 Plaintiffs had a cumulative, indicative return in excess of their investments in those Trusts of [REDACTED]. See **Exhibit 12.**
80. Finally, I determined that, as of January 31, 2018, the total indicative return for ***all*** Plaintiffs' Purchases across ***all*** Notes in ***all*** Trusts was [REDACTED]. Put differently, if all Plaintiffs had sold all of their Notes at the IDC prices on January 31, 2018, then they collectively would have received [REDACTED] more than what they paid to purchase those Notes.
81. I declare under penalty of perjury of the laws of the United States that the foregoing is a true and correct report of my opinions in this matter.

Executed on March 26, 2018.

[SIGNATURE]

EXHIBIT 1

EXHIBIT 1 – Curriculum Vitae of Jennifer Press

About the Author

1. My full name is Jennifer Barrie Press and my date of birth is February 1, 1978. I am a citizen of the United States and a resident of the City and State of New York.
2. I am currently employed by Duff & Phelps, LLC as a Managing Director within the firm's Complex Asset Solutions service line. I work at Duff & Phelps' office located at 55 East 52nd Street, 31st Floor, New York, New York 10055.
3. I am an experienced fixed income professional, with over 17 years of experience, the majority of which has been spent analyzing and investing in structured products, and in particular RMBS.
4. In the course of my career, I have worked with a wide variety of quantitative systems and models.

Career Outline

5. I started working at Duff & Phelps as a consultant in 2010 and then became a full-time employee in September 2012. I lead a team within the Complex Asset Solutions group that focuses on RMBS, among other things. We provide advisory and valuation services to top tier hedge funds, private equity firms, and other financial institutions, focusing across structured products. I manage and execute a wide range of engagements, including independent valuation of securities and whole loans. I am responsible for building and maintaining our valuation effort across Non-Agency RMBS, Agency Derivatives, and Residential Whole Loans.
6. I collaborate regularly with our Disputes & Investigations group, which provides consulting and expert testimony in dispute resolution cases. I have worked in support of ongoing litigation, primarily related to RMBS, collateralized debt obligation ("CDO"), and other structured product or asset backed securities ("ABS") modeling, loss projections, and valuation.
7. From January 2009 through March 2010 I was a portfolio manager for a distressed ABS fund at Tower Research Capital where I implemented strategies to capitalize on relative value discrepancies in RMBS due to structural differences, collateral, servicing, and performance.
8. From 2007 through 2009, I was a Vice President / Senior ABS Analyst at Marathon Asset Management, in the structured finance group, where I focused on sourcing, analyzing and trading ABS across the capital structure.

9. From 2006 through March 2007, I was a Senior ABS Analyst at Dynamic Credit Partners where I sourced, analyzed, and invested in structured products for both CDOs as well as a hedge fund. In addition, I devised and implemented analytics to create proprietary models used in ranking and screening ABS CDO portfolios. My primary focus while at Dynamic was in RMBS collateralized by subprime and Alt-A mortgages.
10. From 2000 through February 2006 I held multiple roles at JPMorgan Chase Bank. From 2004 through 2006, I worked in ABS Proprietary Trading, where I was a part of a small team that started a new ABS fund within JPMorgan's Proprietary Trading area.
11. As part of this group, I analyzed public and private ABS deals across asset classes for the purposes of investing in the lower-rated part of the capital structure. Our primary focus was from the BBB tranche down to the unrated portions of the capital structure, including 'back-end' residuals.
12. From 2001 through 2004 I had various roles and responsibilities at JPMorgan Chase Bank's North American Credit Portfolio Group. While there, I devised and implemented portfolio analytics utilizing market indicators for a credit portfolio in excess of \$300 billion. The analytics I developed were used by constituents across Global Credit Risk Management. I analyzed macro-portfolio level arbitrage strategies in the credit default swap ("CDS") market across tenors, ratings, and sectors. Additionally, I evaluated and executed deals to hedge the portfolio through the use of structured trades including CLOs, CDS baskets, and synthetic CLOs.
13. From 2000 through 2001 I worked on the JPMorgan Chase's Municipal Swaps Marketing desk.

Prior Testimony and Reports

14. *Taberna Preferred Funding IV, LTD., v. Opportunities II LTD, et al.*, Case No. 17-11628-MKV (U.S. Bankruptcy Court S.D.N.Y) (expert report dated September 8, 2017; deposition taken on October 4, 2017).
15. *Blackrock Core Bond Portfolio, et al. v. U.S. Bank Nat'l Assoc.*, Case No. 14-cv-09401-PGG-AJP (S.D.N.Y.) (expert report dated July 28, 2017; no depositional testimony offered).
16. *Deutsche Bank National Trust Company v. FDIC, et al.*, No. 09-cv-1656 (RMC) (D.D.C.). February 14, 2018.

Education

17. I have received the following degrees:

- a. B.S., Economics with concentrations in Finance, Accounting, and Information Systems, The Wharton School at the University of Pennsylvania, 2000
- b. B.S.E., Systems Engineering, School of Engineering and Applied Science at the University of Pennsylvania, 2000
- c. M.S., Computational Finance, Tepper School of Business at Carnegie Mellon University, 2007

EXHIBIT 2

EXHIBIT 2 – Documents Considered

Declaration of Timothy A. DeLange, January 26, 2018.

Expert Report of Michael L. Hartzmark, January 26, 2018.

Plaintiffs' Supplemental Responses and Objections to Interrogatory Numbers 1, 2, 4 and 10-25 of Deutsche Bank National Trust Company's First, Second, Third, Fourth, and Fifth Sets of Interrogatories, December 1, 2017.

Remittance reports for all RMBS Trusts for the December 2008, October 2014, and January 2018 distributions.

Principal Write-down and Interest Shortfall data for all Notes for the months of December 2008, October 2014, and January 2018 from Bloomberg.

Principal Write-down and Interest Shortfall data for all Notes for the months of December 2008, October 2014, and January 2018 from Intex.

IDC Prices for all Notes for November 24, 2014, and January 31, 2018, from S&P Capital IQ.

EXHIBIT 3

EXHIBIT 3 – PLAINTIFFS’ PURCHASES AFTER DECEMBER 31, 2008

RMBS Trust	Note	CUSIP	Plaintiff	Purchase Amount	Purchase Date
(1) AABST 2006-1	AABST 2006-1 A2	00764SAB0	PIMCO Funds: PIMCO Total Return Fund	\$20,000,000	10/2/2015
(2) ACCR 2004-1	ACCR 2004-1 A2	004375AV3	PIMCO Funds: PIMCO Income Fund	\$5,000,000	10/20/2010
(3) ACCR 2004-1	ACCR 2004-1 A2	004375AV3	PIMCO Funds: PIMCO Income Fund	\$6,800,000	10/20/2010
(4) ACCR 2004-1	ACCR 2004-1 A2	004375AV3	PIMCO Funds: PIMCO Income Fund	\$11,879,000	4/24/2012
(5) ACCR 2004-3	ACCR 2004-3 2A2	004375BL4	The Prudential Investment Portfolios9	\$16,122,600	6/24/2013
(6) ACCR 2004-3	ACCR 2004-3 2A5	004375BP5	The Prudential Investment Portfolios9	\$6,567,000	9/19/2013
(7) ACCR 2004-4	ACCR 2004-4 A2D	004375CF6	The Prudential Investment Portfolios2	\$21,000,000	1/26/2009
(8) ACCR 2004-4	ACCR 2004-4 A2D	004375CF6	The Prudential Investment Portfolios, Inc. 17	\$5,000,000	2/14/2012
(9) ACCR 2004-4	ACCR 2004-4 M1	004375CG4	PIMCO Funds: PIMCO Total Return Fund	\$7,500,000	6/19/2014
(10) ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Funds: PIMCO Low Duration Fund	\$13,375,000	5/9/2012
(11) ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Funds: PIMCO Low Duration Fund II	\$10,920,000	8/15/2012
(12) ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund	\$1,800,000	10/2/2012
(13) ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Cayman SPC Limited: PIMCO CaymanJapan CorePLUS Segregated Portfolio	\$1,600,000	8/15/2012
(14) ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Cayman Trust: PIMCO Cayman U.S. BondFund	\$700,000	8/15/2012
(15) ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Cayman SPC Limited: PIMCO CaymanJapan Low Duration Segregated Portfolio	\$100,000	8/15/2012
(16) ACCR 2005-1	ACCR 2005-1 M1	004375CT6	PIMCO Funds: PIMCO Income Fund	\$7,000,000	8/15/2012
(17) ACCR 2005-1	ACCR 2005-1 M3	004375CV1	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio	\$5,999,862	4/22/2015
(18) ACCR 2005-2	ACCR 2005-2 M4	004375DG3	PIMCO Dynamic Credit and Mortgage Income Fund	\$9,000,000	8/6/2014
(19) ACCR 2005-2	ACCR 2005-2 M5	004375DH1	PIMCO Bermuda Trust II: PIMCO Bermuda IncomeFund (M)	\$1,500,000	10/13/2015
(20) ACCR 2005-2	ACCR 2005-2 M5	004375DH1	PIMCO Bermuda Trust II: PIMCO Bermuda IncomeFund (M)	\$5,500,000	10/8/2015
(21) ACCR 2005-2	ACCR 2005-2 M5	004375DH1	PIMCO Bermuda Trust II: PIMCO Bermuda IncomeFund (M)	\$8,621,000	8/19/2015
(22) ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	PIMCO Funds: Global Investors Series plc, IncomeFund	\$4,360,000	5/3/2013
(23) ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	PIMCO Funds: PIMCO Total Return Fund	\$3,000,000	2/14/2014
(24) ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	\$1,000,000	11/13/2012
(25) ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund	\$11,000,000	1/31/2013
(26) ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: PIMCO Unconstrained Bond Fund	\$3,500,000	1/31/2013
(27) ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: PIMCO Unconstrained Bond Fund	\$7,000,000	1/24/2013
(28) ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund	\$1,500,000	1/31/2013
(29) ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund	\$3,000,000	1/24/2013
(30) ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	\$1,000,000	1/31/2013
(31) ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: Global Investors Series plc, Diversified Income Fund	\$2,700,000	1/24/2013
(32) ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund	\$1,000,000	1/31/2013
(33) ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund	\$2,168,000	1/24/2013
(34) ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund	\$700,000	1/31/2013
(35) ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Variable Insurance Trust: PIMCO GlobalAdvantage Strategy Bond Portfolio	\$300,000	1/31/2013
(36) ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	PIMCO Variable Insurance Trust: PIMCO TotalReturn Portfolio	\$10,000,000	9/2/2015
(37) ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	PIMCO Absolute Return Strategy IV Master FundLDC	\$2,900,000	4/8/2014
(38) ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Fixed Income Shares: Series M	\$200,000	6/30/2014
(39) ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Fixed Income Shares: Series M	\$200,000	6/3/2014
(40) ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Fixed Income Shares: Series M	\$700,000	4/8/2014
(41) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio	\$16,080,000	8/15/2014
(42) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio	\$12,150,000	9/18/2014
(43) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Low Duration Fund	\$10,000,000	1/11/2013
(44) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO StocksPLUS® AR ShortStrategy Fund	\$10,000,000	3/13/2013
(45) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc, IncomeFund	\$8,300,000	5/6/2014
(46) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc, IncomeFund	\$1,450,000	3/13/2015
(47) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Variable Insurance Trust: PIMCO TotalReturn Portfolio	\$8,000,000	2/12/2013
(48) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Fixed Income Shares: Series M	\$400,000	5/6/2014
(49) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Fixed Income Shares: Series M	\$2,000,000	9/8/2014
(50) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Fixed Income Shares: Series M	\$1,000,000	9/8/2014
(51) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Fixed Income Shares: Series M	\$1,000,000	9/8/2014
(52) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Fixed Income Shares: Series M	\$2,000,000	9/8/2014

EXHIBIT 3 – PLAINTIFFS’ PURCHASES AFTER DECEMBER 31, 2008

RMBS Trust	Note	CUSIP	Plaintiff	Purchase Amount	Purchase Date
(53) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund	\$400,000	1/16/2013
(54) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund	\$2,000,000	1/11/2013
(55) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund	\$1,000,000	2/12/2013
(56) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund	\$1,000,000	3/13/2013
(57) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Total Return Fund	\$4,200,000	1/16/2013
(58) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc,Diversified Income Fund	\$2,000,000	2/12/2013
(59) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc,Diversified Income Fund	\$400,000	5/6/2014
(60) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc,Diversified Income Fund	\$1,000,000	3/13/2013
(61) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc,Unconstrained Bond Fund	\$2,900,000	5/6/2014
(62) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Mortgage Opportunities Fund	\$2,750,000	12/19/2013
(63) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund	\$2,000,000	1/11/2013
(64) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Cayman SPC Limited: PIMCO CaymanUnconstrained Bond Segregated Portfolio	\$1,000,000	11/5/2015
(65) ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Variable Insurance Trust: PIMCO GlobalAdvantage Strategy Bond Portfolio	\$200,000	1/16/2013
(66) AHM 2005-1	AHM 2005-1 4A1	02660TDF7	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio	\$12,150,000	1/8/2013
(67) AHM 2005-1	AHM 2005-1 4A1	02660TDF7	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio	\$62,285,000	1/8/2013
(68) AHM 2005-1	AHM 2005-1 4A1	02660TDF7	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio	\$3,000,000	1/8/2013
(69) AHM 2005-1	AHM 2005-1 4A1	02660TDF7	PIMCO Funds: PIMCO Mortgage Opportunities Fund	\$8,400,000	10/26/2012
(70) AHM 2005-1	AHM 2005-1 5A1	02660TDG5	PIMCO Funds: PIMCO Income Fund	\$15,126,000	11/15/2010
(71) AHM 2005-1	AHM 2005-1 5A1	02660TDG5	PIMCO Funds: PIMCO Income Fund	\$23,225,000	5/3/2011
(72) AHM 2005-1	AHM 2005-1 6A	02660TDH3	PIMCO Absolute Return Strategy III Master FundLDC	\$18,700,000	3/25/2009
(73) AHM 2005-1	AHM 2005-1 6A	02660TDH3	PIMCO Combined Alpha Strategies Master FundLDC	\$14,200,000	3/25/2009
(74) AHM 2005-1	AHM 2005-1 6A	02660TDH3	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund	\$11,800,000	3/25/2009
(75) AHM 2005-1	AHM 2005-1 6A	02660TDH3	PIMCO Absolute Return Strategy V Master FundLDC	\$6,200,000	3/25/2009
(76) AHM 2005-1	AHM 2005-1 6A	02660TDH3	PIMCO Offshore Funds: PIMCO Offshore Funds -PIMCO Absolute Return Strategy V Alpha Fund	\$4,600,000	3/25/2009
(77) AHM 2005-1	AHM 2005-1 6A	02660TDH3	PIMCO Absolute Return Strategy IV IDF LLC	\$1,000,000	3/25/2009
(78) AHM 2005-1	AHM 2005-1 6A	02660TDH3	PIMCO Funds: PIMCO Mortgage Opportunities Fund	\$580,000	12/7/2012
(79) AHM 2005-2	AHM 2005-2 1A1	02660TEK5	PIMCO Dynamic Income Fund	\$49,903,000	5/31/2012
(80) AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	PIMCO Funds: PIMCO Real Return Fund	\$8,700,000	6/14/2011
(81) AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	PIMCO Funds: Global Investors Series plc,Diversified Income Fund	\$150,000	4/6/2010
(82) AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	PIMCO Funds: Global Investors Series plc,Diversified Income Fund	\$25,000	11/17/2010
(83) AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	PIMCO Funds: Global Investors Series plc,Diversified Income Fund	\$25,000	11/17/2010
(84) AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	PIMCO Funds: PIMCO CommoditiesPLUS®Strategy Fund	\$50,000	12/3/2014
(85) AHM 2005-2	AHM 2005-2 4A1	02660TEQ2	The Prudential Series Fund	\$100,000	11/16/2009
(86) AHM 2005-2	AHM 2005-2 4A2	02660TFG3	PIMCO Funds: PIMCO Total Return Fund	\$21,900,000	6/6/2012
(87) AHM 2005-2	AHM 2005-2 4A2	02660TFG3	PIMCO Funds: PIMCO Total Return Fund	\$6,500,000	4/26/2012
(88) AHM 2005-2	AHM 2005-2 4A2	02660TFG3	PIMCO Funds: PIMCO Total Return Fund	\$3,000,000	6/6/2012
(89) AHM 2005-2	AHM 2005-2 4A2	02660TFG3	PIMCO Funds: PIMCO Commodity Real ReturnStrategy Fund®	\$6,000,000	4/26/2011
(90) AHM 2005-2	AHM 2005-2 4A2	02660TFG3	PIMCO Absolute Return Strategy IV Master FundLDC	\$3,000,000	4/26/2011
(91) AHM 2005-2	AHM 2005-2 4A2	02660TFG3	PIMCO Funds: PIMCO Foreign Bond Fund(Unhedged)	\$3,000,000	4/26/2011
(92) AHM 2005-2	AHM 2005-2 4A2	02660TFG3	PIMCO Funds: PIMCO International StocksPLUS® AR Strategy Fund (U.S. Dollar-Redged)	\$1,900,000	4/26/2011
(93) AHM 2005-2	AHM 2005-2 4A2	02660TFG3	PIMCO ETF Trust: PIMCO Total Return ActiveExchange-Traded Fund	\$340,000	3/2/2012
(94) AHM 2006-1	AHM 2006-1 12A1	02660TJB0	Transamerica Premier Life InsuranceCompany	\$23,486,892	1/13/2012
(95) AHM 2006-1	AHM 2006-1 12A1	02660TJB0	Transamerica Premier Life InsuranceCompany	\$4,997,211	1/13/2012
(96) AHM 2006-1	AHM 2006-1 12A1	02660TJB0	Transamerica Life Insurance Company	\$1,284,315	11/14/2014
(97) AHM 2006-1	AHM 2006-1 12A1	02660TJB0	Transamerica Life Insurance Company	\$2,998,327	2/13/2012
(98) AHM 2006-1	AHM 2006-1 12A1	02660TJB0	PIMCO Funds: PIMCO Mortgage Opportunities Fund	\$52,184,000	11/5/2015
(99) AHM 2006-1	AHM 2006-1 12A1	02660TJB0	PIMCO Funds: PIMCO Emerging Markets CurrencyFund	\$15,000,000	4/30/2013
(100) AHM 2006-1	AHM 2006-1 2A3	02660TJG9	PIMCO Funds: PIMCO Total Return Fund	\$10,200,000	10/24/2012
(101) AHM 2006-1	AHM 2006-1 2A3	02660TJG9	PIMCO Funds: Global Investors Series plc,Diversified Income Fund	\$6,005,000	10/24/2012
(102) AHM 2006-1	AHM 2006-1 2A3	02660TJG9	PIMCO Funds: PIMCO Diversified Income Fund	\$4,100,000	10/24/2012
(103) AHM 2006-1	AHM 2006-1 2A3	02660TJG9	PIMCO Funds: PIMCO Income Fund	\$600,000	2/7/2012
(104) AHM 2006-1	AHM 2006-1 2A3	02660TJG9	PIMCO Funds: PIMCO Income Fund	\$1,600,000	11/6/2012

EXHIBIT 3 – PLAINTIFFS’ PURCHASES AFTER DECEMBER 31, 2008

RMBS Trust	Note	CUSIP	Plaintiff	Purchase Amount	Purchase Date
(105) AHM 2006-2	AHM 2006-2 2A1C	02660YAR3	LVS I LLC	\$13,058,207	9/17/2013
(106) AHM 2006-2	AHM 2006-2 2A1C	02660YAR3	LVS II LLC	\$4,363,793	9/17/2013
(107) AHM 2006-3	AHM 2006-3 11A1	026929AA7	PIMCO Funds: Global Investors Series plc, IncomeFund	\$12,696,211	11/10/2015
(108) AHM 2007-1	AHM 2007-1 GA1B	026932AB9	PIMCO Funds: PIMCO Income Fund	\$5,600,000	5/10/2011
(109) AHM 2007-1	AHM 2007-1 GA1C	026932AC7	PIMCO Funds: Global Investors Series plc, IncomeFund	\$7,501,300	12/2/2015
(110) AHM 2007-A	AHM 2007-A 13A1	026931AC9	PIMCO Dynamic Credit and Mortgage Income Fund	\$18,936,500	2/12/2013
(111) AMIT 2004-1	AMIT 2004-1 M5	00252FAJ0	PIMCO Funds: PIMCO Income Fund	\$1,000,000	6/2/2015
(112) AMIT 2004-1	AMIT 2004-1 M6	00252FAK7	PIMCO Funds: PIMCO International StocksPLUS® AR Strategy Fund (U.S. Dollar-Hedged)	\$5,000,000	3/3/2015
(113) AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	PIMCO Funds: PIMCO Income Fund	\$5,100,000	1/10/2014
(114) AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	PIMCO Funds: PIMCO Income Fund	\$5,700,000	12/10/2014
(115) AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	PIMCO Funds: PIMCO Investment Grade Corporate Bond Fund	\$4,000,000	1/10/2014
(116) AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	PIMCO Funds: Global Investors Series plc, USFundamental Index® StocksPLUS® Fund	\$1,400,000	12/10/2014
(117) AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	Fixed Income Shares: Series M	\$700,000	1/10/2014
(118) AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	PIMCO Funds: Global Investors Series plc, Diversified Income Duration Hedged Fund	\$700,000	1/10/2014
(119) AMIT 2005-2	AMIT 2005-2 M5	126673L42	PIMCO Dynamic Credit and Mortgage Income Fund	\$5,909,000	9/18/2014
(120) AMIT 2005-2	AMIT 2005-2 M5	126673L42	PIMCO Dynamic Credit and Mortgage Income Fund	\$13,204,000	2/26/2015
(121) AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	PIMCO Funds: PIMCO Total Return Fund	\$3,100,000	4/22/2014
(122) AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	Fixed Income Shares: Series M	\$200,000	4/22/2014
(123) AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	PIMCO Funds: Global Investors Series plc, Diversified Income Duration Hedged Fund	\$200,000	4/22/2014
(124) ECR 2005-3	ECR 2005-3 M2	29256PAF1	PIMCO Cayman SPC Limited: PIMCO CaymanJapan Low Duration Segregated Portfolio	\$600,000	7/30/2014
(125) FBRSI 2005-5	FBRSI 2005-5 AV24	30246QCN1	PIMCO Funds: Private Account Portfolio Series Short Term Portfolio	\$5,000,000	5/14/2014
(126) FBRSI 2005-5	FBRSI 2005-5 AV24	30246QCN1	PIMCO Funds: PIMCO Real Estate RealReturnStrategy Fund	\$1,100,000	5/14/2014
(127) FBRSI 2005-5	FBRSI 2005-5 M1	30246QCP6	PIMCO Funds: PIMCO Income Fund	\$10,000,000	1/13/2014
(128) GMSL 2005-A	GMSL 2005-A A2	378961AQ9	PIMCO Funds: PIMCO Mortgage Opportunities Fund	\$45,000,000	4/30/2013
(129) IMM 2004-10	IMM 2004-10 2A	45254NL119	PIMCO Funds: Global Investors Series plc, IncomeFund	\$7,400,000	2/1/2013
(130) IMM 2004-10	IMM 2004-10 2A	45254NL119	PIMCO Funds: Global Investors Series plc, IncomeFund	\$1,250,000	5/23/2013
(131) IMM 2004-10	IMM 2004-10 3A1	45254NL1M7	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund	\$10,000,000	4/30/2013
(132) IMM 2004-10	IMM 2004-10 4M1	45254NLW5	PIMCO Global Credit Opportunity Master Fund LDC	\$1,480,000	8/24/2010
(133) IMM 2004-4	IMM 2004-4 1A1	45254NHS9	PIMCO Funds: PIMCO Income Fund	\$12,960,000	1/27/2012
(134) IMM 2004-4	IMM 2004-4 1A1	45254NHS9	PIMCO Funds: Global Investors Series plc,Unconstrained Bond Fund	\$1,000,000	4/6/2010
(135) IMM 2004-5	IMM 2004-5 1A1	45254NJG3	Prudential Retirement Insurance and Annuity Company	\$300,000	4/30/2013
(136) IMM 2004-7	IMM 2004-7 1A1	45254NKF3	PIMCO Funds: PIMCO Total Return Fund	\$35,000,000	6/15/2011
(137) IMM 2004-7	IMM 2004-7 1A2	45254NKG1	PIMCO Funds: Global Investors Series plc,Unconstrained Bond Fund	\$1,880,000	4/14/2010
(138) IMM 2004-7	IMM 2004-7 1A2	45254NKG1	PIMCO Funds: PIMCO Worldwide FundamentalAdvantage AR Strategy Fund	\$310,000	12/4/2012
(139) IMM 2004-8	IMM 2004-8 1A	45254NKQ9	PIMCO Funds: PIMCO Foreign Bond Fund (U.S.Dollar-Hedged)	\$34,100,000	4/30/2013
(140) IMM 2004-8	IMM 2004-8 1A	45254NKQ9	PIMCO Funds: PIMCO Global Bond Fund (U.S.Dollar-Hedged)	\$23,600,000	4/30/2013
(141) IMM 2004-8	IMM 2004-8 1A	45254NKQ9	PIMCO Dynamic Income Fund	\$250,000	1/8/2013
(142) IMM 2004-8	IMM 2004-8 1A	45254NKQ9	PIMCO Dynamic Income Fund	\$10,000,000	5/30/2012
(143) IMM 2004-8	IMM 2004-8 1A	45254NKQ9	PIMCO Variable Insurance Trust: PIMCO ForeignBond Portfolio (Unhedged)	\$2,300,000	4/30/2013
(144) IMM 2005-5	IMM 2005-5 A1	45254NPUS	PIMCO Funds: Private Account Portfolio Series Short Term Portfolio	\$17,150,000	3/5/2010
(145) IMM 2005-7	IMM 2005-7 A1	45254NQX8	BlackRock Strategic IncomeOpportunities Portfolio	\$25,320,000	5/27/2015
(146) IMM 2005-7	IMM 2005-7 A1	45254NQX8	BlackRock Master Total ReturnPortfolio of Master Bond LLC	\$25,000,000	6/2/2015
(147) IMM 2005-7	IMM 2005-7 A1	45254NQX8	PIMCO Income Opportunity Fund	\$2,000,000	8/26/2010
(148) IMM 2005-8	IMM 2005-8 2A	45254NRT6	PIMCO Funds: PIMCO Low Duration Fund II	\$7,500,000	5/1/2013
(149) IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Life Insurance Company	\$53,420,000	2/2/2012
(150) IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Life Insurance Company	\$28,918,000	2/2/2012
(151) IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Life Insurance Company	\$12,982,000	12/4/2012
(152) IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Life Insurance Company	\$35,600,000	2/2/2012
(153) IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Life Insurance Company	\$35,600,000	2/2/2012
(154) IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Life Insurance Company	\$17,810,000	2/12/2012
(155) IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Premier Life InsuranceCompany	\$5,770,000	2/2/2012
(156) IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Life Insurance Company	\$1,750,000	2/2/2012

EXHIBIT 3 – PLAINTIFFS’ PURCHASES AFTER DECEMBER 31, 2008

RMBS Trust	Note	CUSIP	Plaintiff	Purchase Amount	Purchase Date
(157) IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Premier Life Insurance Company	\$1,500,000	2/2/2012
(158) IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Life Insurance Company	\$510,000	2/2/2012
(159) IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Life Insurance Company	\$100,000	2/2/2012
(160) MHL 2004-1	MHL 2004-1 A1	61913PAA0	BlackRock Low Duration Bond Portfolio	\$475,000	11/6/2009
(161) MHL 2004-1	MHL 2004-1 A1	61913PAA0	BlackRock Core Bond Portfolio	\$750,000	7/15/2011
(162) MHL 2004-1	MHL 2004-1 A1	61913PAA0	BlackRock Core Bond Portfolio	\$2,170,000	7/15/2011
(163) MHL 2004-1	MHL 2004-1 A1	61913PAA0	BlackRock Core Bond Portfolio	\$10,000,000	7/15/2011
(164) MHL 2004-2	MHL 2004-2 A1	61913PAG7	PIMCO Funds: PIMCO Short-Term Fund	\$8,270,000	4/24/2014
(165) MHL 2004-2	MHL 2004-2 A1	61913PAG7	PIMCO Funds: PIMCO Short-Term Fund	\$900,000	4/24/2014
(166) MHL 2004-2	MHL 2004-2 A1	61913PAG7	The Prudential Insurance Company of America	\$5,720,000	2/14/2013
(167) MHL 2004-2	MHL 2004-2 A1	61913PAG7	The Prudential Insurance Company of America	\$4,580,000	2/14/2013
(168) MHL 2005-1	MHL 2005-1 1A1	61913PAP7	PIMCO Funds: PIMCO Low Duration Fund	\$10,000,000	4/18/2012
(169) MHL 2005-1	MHL 2005-1 1A1	61913PAP7	PIMCO Funds: Global Investors Series plc, HighYield Bond Fund	\$2,000,000	4/9/2009
(170) MHL 2005-1	MHL 2005-1 1A1	61913PAP7	The Prudential Insurance Company of America	\$6,900,000	3/6/2014
(171) MHL 2005-1	MHL 2005-1 1A2	61913PAQ5	PIMCO Funds: PIMCO Total Return Fund	\$9,000,000	4/30/2013
(172) MHL 2005-1	MHL 2005-1 2A	61913PAR3	PIMCO Funds: Global Investors Series plc, IncomeFund	\$415,000	4/2/2014
(173) MHL 2005-1	MHL 2005-1 2A	61913PAR3	The Prudential Insurance Company of America	\$4,301,000	4/29/2011
(174) MHL 2005-2	MHL 2005-2 1A1	61915RAA4	The Prudential Insurance Company of America	\$2,550,000	3/7/2011
(175) MHL 2005-4	MHL 2005-4 A1	61913PAZ5	PIMCO Funds: PIMCO Fundamental AdvantageAbsolute Return Strategy Fund	\$45,000,000	8/6/2014
(176) MHL 2005-4	MHL 2005-4 A1	61913PAZ5	PIMCO Funds: PIMCO Moderate Duration Fund	\$5,000,000	6/16/2015
(177) MHL 2005-4	MHL 2005-4 A1	61913PAZ5	PIMCO Funds: Global Investors Series plc, IncomeFund	\$3,500,000	11/23/2015
(178) NCAMT 2006-ALT1	NCAMT 2006-ALT1AF6	643528AF9	PIMCO Funds: PIMCO Investment Grade Corporate Bond Fund	\$3,500,000	7/31/2012
(179) NCNET 2004-1	NCNET 2004-1 M1	64352VFO9	PIMCO Funds: PIMCO Total Return Fund	\$3,500,000	9/22/2011
(180) NCNET 2004-1	NCNET 2004-1 M1	64352VFO9	The Prudential Investment Portfolios, Inc. 17	\$1,500,000	12/12/2014
(181) NCNET 2004-1	NCNET 2004-1 M2	64352VFR7	PIMCO Funds: Global Investors Series plc, Strategic Income Fund	\$18,000,000	2/19/2015
(182) NCNET 2004-2	NCNET 2004-2 A2	64352VFX4	PIMCO Funds: PIMCO Income Fund	\$4,700,000	8/19/2010
(183) NCNET 2004-2	NCNET 2004-2 A2	64352VFX4	PIMCO Funds: PIMCO Long Duration Total ReturnFund	\$625,000	2/25/2009
(184) NCNET 2004-3	NCNET 2004-3 M1	64352VHV6	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund	\$500,000	9/13/2010
(185) NCNET 2004-3	NCNET 2004-3 M1	64352VHV6	The Prudential Investment Portfolios2	\$1,415,000	12/11/2009
(186) NCNET 2004-3	NCNET 2004-3 M2	64352VHW4	PIMCO Cayman SPC Limited: PIMCO CaymanUnconstrained Bond Segregated Portfolio	\$1,200,000	6/3/2014
(187) NCNET 2004-3	NCNET 2004-3 M2	64352VHW4	The Prudential Insurance Company of America	\$1,170,000	12/6/2011
(188) NCNET 2005-1	NCNET 2005-1 M1	64352VKA8	PIMCO Funds: PIMCO Total Return Fund	\$3,500,000	5/6/2013
(189) NCNET 2005-1	NCNET 2005-1 M1	64352VKA8	PIMCO Funds: PIMCO CommoditiesPLUS®Strategy Fund	\$3,500,000	5/6/2013
(190) NCNET 2005-1	NCNET 2005-1 M1	64352VKA8	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund	\$125,000	9/13/2010
(191) NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: PIMCO Low Duration Fund	\$12,000,000	1/7/2013
(192) NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: Global Investors Series plc,Unconstrained Bond Fund	\$3,310,000	1/7/2013
(193) NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund	\$3,200,000	1/7/2013
(194) NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: Global Investors Series plc, IncomeFund	\$1,100,000	1/7/2013
(195) NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: Global Investors Series plc,Diversified Income Fund	\$1,000,000	1/7/2013
(196) NCNET 2005-1	NCNET 2005-1 M3	64352VKC4	PIMCO Funds: Global Investors Series plc, Strategic Income Fund	\$532,777	6/27/2014
(197) NCNET 2005-2	NCNET 2005-2 M2	64352VKU4	PIMCO Funds: PIMCO CommoditiesPLUS®Strategy Fund	\$2,000,000	5/16/2013
(198) NCNET 2005-2	NCNET 2005-2 M2	64352VKU4	Fixed Income SHares: Series M	\$1,000,000	5/16/2013
(199) NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund	\$608,266	2/6/2013
(200) NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	PIMCO Funds: PIMCO CommoditiesPLUS®Strategy Fund	\$600,000	2/6/2013
(201) NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	PIMCO Funds: Private Account Portfolio Series Short Term Portfolio	\$532,777	8/1/2014
(202) NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	The Prudential Investment Portfolios9	\$1,500,000	8/16/2013
(203) NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund	\$6,000,000	3/15/2013
(204) NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund	\$2,000,000	3/15/2013
(205) NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Funds: PIMCO Floating Income Fund	\$1,000,000	3/15/2013
(206) NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Funds: PIMCO Income Fund	\$661,004	4/4/2013
(207) NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Funds: PIMCO Income Fund	\$175,000	4/11/2013
(208) NCNET 2005-4	NCNET 2005-4 M2	64352VMVO	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund	\$10,500,000	5/9/2013

EXHIBIT 3 – PLAINTIFFS’ PURCHASES AFTER DECEMBER 31, 2008

	RMBS Trust	Note	CUSIP	Plaintiff	Purchase Amount	Purchase Date
(209)	NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund	\$3,600,000	9/13/2012
(210)	NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: PIMCO Unconstrained Bond Fund	\$3,400,000	9/13/2012
(211)	NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: Global Investors Series plc,Diversified Income Fund	\$1,000,000	9/13/2012
(212)	NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: Global Investors Series plc,Diversified Income Fund	\$400,000	2/7/2014
(213)	NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund	\$1,000,000	9/13/2012
(214)	NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: PIMCO Income Fund	\$2,800,000	3/3/2011
(215)	NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund	\$700,000	12/29/2010
(216)	NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: Global Investors Series plc,Diversified Income Fund	\$100,000	12/5/2012
(217)	NCNET 2006-2	NCNET 2006-2 A2C	64360YAC9	PIMCO Funds: PIMCO Low Volatility RAFI®-PLUSAR Fund	\$17,000,000	10/28/2014
(218)	SAST 2004-1	SAST 2004-1 A	805564PL9	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio	\$1,750,000	5/27/2009
(219)	SAST 2004-1	SAST 2004-1 A	805564PL9	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio	\$35,000,000	8/23/2013
(220)	SAST 2004-1	SAST 2004-1 A	805564PL9	Prudential Trust Company	\$15,000,000	5/26/2011
(221)	SAST 2004-1	SAST 2004-1 A	805564PL9	Prudential Trust Company	\$20,305,000	7/22/2011
(222)	SAST 2004-1	SAST 2004-1 A	805564PL9	Prudential Trust Company	\$49,210,000	5/10/2011
(223)	SAST 2004-1	SAST 2004-1 A	805564PL9	Prudential Trust Company	\$50,000,000	5/10/2011
(224)	SAST 2004-1	SAST 2004-1 A	805564PL9	Prudential Trust Company	\$50,000,000	5/10/2011
(225)	SAST 2004-1	SAST 2004-1 A	805564PL9	Prudential Trust Company	\$50,000,000	5/10/2011
(226)	SAST 2004-1	SAST 2004-1 A	805564PL9	Prudential Trust Company	\$50,000,000	5/26/2011
(227)	SAST 2004-1	SAST 2004-1 M1	805564PN5	PIMCO Funds: PIMCO Low Duration Fund	\$11,000,000	1/22/2013
(228)	SAST 2004-1	SAST 2004-1 M1	805564PN5	PIMCO Bermuda Trust II: PIMCO Bermuda IncomeFund (M)	\$4,740,000	4/15/2015
(229)	SAST 2004-1	SAST 2004-1 M1	805564PN5	PIMCO Funds: PIMCO Investment Grade Corporate Bond Fund	\$4,300,000	1/22/2013
(230)	SAST 2004-1	SAST 2004-1 M1	805564PN5	PIMCO Funds: PIMCO Unconstrained Bond Fund	\$4,000,000	1/22/2013
(231)	SAST 2004-1	SAST 2004-1 M1	805564PN5	PIMCO Funds: PIMCO Long-Term Credit Fund	\$4,000,000	2/26/2014
(232)	SAST 2004-1	SAST 2004-1 M1	805564PN5	PIMCO Funds: PIMCO Real Estate Real ReturnStrategy Fund	\$2,900,000	1/22/2013
(233)	SAST 2004-1	SAST 2004-1 M1	805564PN5	PIMCO Funds: PIMCO Inflation Response Multi-Asset Fund	\$800,000	1/22/2013
(234)	SAST 2004-2	SAST 2004-2 AF3	805564PX3	The Prudential Investment Portfolios2	\$10,000,000	10/16/2012
(235)	SAST 2004-3	SAST 2004-3 M2	805564QW4	PIMCO Funds: PIMCO Credit Absolute Return Fund	\$8,000,000	12/20/2013
(236)	SAST 2004-3	SAST 2004-3 M2	805564QW4	PIMCO Funds: Global Investors Series plc, PIMCOCredit Absolute Return Fund	\$5,800,000	12/20/2013
(237)	SAST 2004-3	SAST 2004-3 M2	805564QW4	PIMCO Income Opportunity Fund	\$5,000,000	1/16/2014
(238)	SAST 2005-1	SAST 2005-1 M2	805564RN3	PIMCO Global Credit Opportunity Master Fund LDC	\$1,500,000	11/19/2015
(239)	SAST 2005-1	SAST 2005-1 M2	805564RN3	PIMCO Global Credit Opportunity Master Fund LDC	\$13,125,000	6/19/2014
(240)	SAST 2005-1	SAST 2005-1 M2	805564RN3	PIMCO Tactical Opportunities Master Fund Ltd.	\$500,000	11/19/2015
(241)	SAST 2005-1	SAST 2005-1 M2	805564RN3	PIMCO Tactical Opportunities Master Fund Ltd.	\$2,500,000	6/19/2014
(242)	SAST 2005-1	SAST 2005-1 M2	805564RN3	PIMCO Funds: PIMCO Real Return Fund	\$1,200,000	9/21/2015
(243)	SAST 2005-1	SAST 2005-1 M2	805564RN3	Fixed Income Shares (Series R)	\$100,000	9/21/2015
(244)	SAST 2005-3	SAST 2005-3 M1	805564SS1	The Prudential Investment Portfolios9	\$1,600,000	8/28/2013
(245)	SAST 2005-3	SAST 2005-3 M1	805564SS1	The Prudential Investment Portfolios,Inc. 17	\$1,000,000	2/19/2010
(246)	SAST 2005-3	SAST 2005-3 M1	805564SS1	Prudential Trust Company	\$1,000,000	2/19/2010
(247)	SAST 2006-3	SAST 2006-3 A3	80556AAC1	PIMCO Funds: PIMCO Unconstrained Bond Fund	\$4,300,000	11/5/2012
(248)	SAST 2006-3	SAST 2006-3 A3	80556AAC1	PIMCO Funds: Global Investors Series plc,Unconstrained Bond Fund	\$2,000,000	11/5/2012
(249)	SAST 2006-3	SAST 2006-3 A3	80556AAC1	PIMCO Absolute Return Strategy 3D Offshore FundLtd.	\$2,000,000	11/5/2012

EXHIBIT 4

EXHIBIT 4 – RMBS TRUSTS AND NOTES WHERE ALL NOTES HAVE NO WRITE-DOWNS, IMPLIED WRITE-DOWNS OR INTEREST SHORTFALLS AS OF DECEMBER 31, 2008

Unique RMBS Trust	Unique Note	RMBS Trust	Note	CUSIP
(1)	(1)	AABST 2006-1	AABST 2006-1 A2	00764SAB0
(2)	(2)	ACCR 2004-1	ACCR 2004-1 A2	004375AV3
(3)	(3)	ACCR 2004-3	ACCR 2004-3 2A2	004375BL4
(4)	(4)	ACCR 2004-3	ACCR 2004-3 2A5	004375BP5
(4)	(5)	ACCR 2004-4	ACCR 2004-4 A2D	004375CF6
	(6)	ACCR 2004-4	ACCR 2004-4 M1	004375CG4
(5)	(7)	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8
	(8)	ACCR 2005-1	ACCR 2005-1 M1	004375CT6
	(9)	ACCR 2005-1	ACCR 2005-1 M3	004375CV1
(6)	(10)	ACCR 2005-2	ACCR 2005-2 M4	004375DG3
	(11)	ACCR 2005-2	ACCR 2005-2 M5	004375DH1
(7)	(12)	ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6
(8)	(13)	ACCR 2006-1	ACCR 2006-1 A4	004375FG1
(9)	(14)	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4
(10)	(15)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8
(11)	(16)	AHM 2005-1	AHM 2005-1 6A	02660TDH3
	(17)	AHM 2005-1	AHM 2005-1 5A1	02660TDG5
	(18)	AHM 2005-1	AHM 2005-1 4A1	02660TDF7
(12)	(19)	AHM 2006-1	AHM 2006-1 2A3	02660TJG9
	(20)	AHM 2006-1	AHM 2006-1 12A1	02660TJB0
(13)	(21)	AHM 2006-2	AHM 2006-2 2A1C	02660YAR3
(14)	(22)	AHM 2006-3	AHM 2006-3 11A1	026929AA7
(15)	(23)	AHM 2007-1	AHM 2007-1 GA1B	026932AB9
	(24)	AHM 2007-1	AHM 2007-1 GA1C	026932AC7
(16)	(25)	AHM 2007-A	AHM 2007-A 13A1	026931AC9
(17)	(26)	AMIT 2004-1	AMIT 2004-1 M5	00252FAJO
	(27)	AMIT 2004-1	AMIT 2004-1 M6	00252FAK7
(18)	(28)	AMIT 2005-1	AMIT 2005-1 M5	00252FBC4
(19)	(29)	AMIT 2005-2	AMIT 2005-2 M5	126673L42
(20)	(30)	AMIT 2005-4	AMIT 2005-4 M3	00252FCV1
(21)	(31)	ECR 2005-3	ECR 2005-3 M2	29256PAF1
(22)	(32)	FBRSI 2005-5	FBRSI 2005-5 AV24	30246QCN1
	(33)	FBRSI 2005-5	FBRSI 2005-5 M1	30246QCP6
(23)	(34)	GMSL 2005-A	GMSL 2005-A A2	378961AQ9
(24)	(35)	IMM 2004-10	IMM 2004-10 2A	45254NLL9
	(36)	IMM 2004-10	IMM 2004-10 3A1	45254NLM7
	(37)	IMM 2004-10	IMM 2004-10 4M1	45254NLW5
(25)	(38)	IMM 2004-4	IMM 2004-4 1A1	45254NHS9
	(39)	IMM 2004-4	IMM 2004-4 2A2	45254NJF5
(26)	(40)	IMM 2004-5	IMM 2004-5 1A1	45254NJG3
(27)	(41)	IMM 2004-7	IMM 2004-7 1A1	45254NKF3
	(42)	IMM 2004-7	IMM 2004-7 1A2	45254NKG1
(28)	(43)	IMM 2004-8	IMM 2004-8 1A	45254NKQ9
(29)	(44)	IMM 2005-1	IMM 2005-1 M1	45254NMRS5
(30)	(45)	IMM 2005-4	IMM 2005-4 1M1	45254NPG6
(31)	(46)	IMM 2005-5	IMM 2005-5 A1	45254NPUS
	(47)	IMM 2005-5	IMM 2005-5 M1	45254NPY7
(32)	(48)	IMM 2005-7	IMM 2005-7 A1	45254NQX8
(33)	(49)	IMM 2005-8	IMM 2005-8 2A	45254NRT6
(34)	(50)	IMM 2007-A	IMM 2007-A A	452550AAA4
(35)	(51)	MHL 2004-1	MHL 2004-1 A1	61913PAA0
(36)	(52)	MHL 2004-2	MHL 2004-2 A1	61913PAG7
(37)	(53)	MHL 2005-1	MHL 2005-1 2A	61913PAR3
	(54)	MHL 2005-1	MHL 2005-1 1A1	61913PAP7
	(55)	MHL 2005-1	MHL 2005-1 1A2	61913PAQ5
(38)	(56)	MHL 2005-2	MHL 2005-2 1A1	61915RAA4
(39)	(57)	MHL 2005-4	MHL 2005-4 A1	61913PAZ5
(40)	(58)	NCAMT 2006-ALT1	NCAMT 2006-ALT1 AF6	64352AF9
(41)	(59)	NCNET 2004-1	NCNET 2004-1 M1	64352VFQ9
	(60)	NCNET 2004-1	NCNET 2004-1 M2	64352VFR7
(42)	(61)	NCNET 2004-2	NCNET 2004-2 A2	64352VFX4
	(62)	NCNET 2004-2	NCNET 2004-2 M1	64352VGA3
(43)	(63)	NCNET 2004-3	NCNET 2004-3 M1	64352VHV6
	(64)	NCNET 2004-3	NCNET 2004-3 M2	64352VHW4
(44)	(65)	NCNET 2004-4	NCNET 2004-4 M1	64352VJJ1
(45)	(66)	NCNET 2005-1	NCNET 2005-1 M1	64352VKA8
	(67)	NCNET 2005-1	NCNET 2005-1 M2	64352VKB6
	(68)	NCNET 2005-1	NCNET 2005-1 M3	64352VKC4
(46)	(69)	NCNET 2005-2	NCNET 2005-2 M2	64352VKU4

EXHIBIT 4 – RMBS TRUSTS AND NOTES WHERE ALL NOTES HAVE NO WRITE-DOWNS, IMPLIED WRITE-DOWNS OR INTEREST SHORTFALLS AS OF DECEMBER 31, 2008

Unique RMBS Trust	Unique Note	RMBS Trust	Note	CUSIP
(47)	(70)	NCHET 2005-3	NCHET 2005-3 M2	64352VLK5
	(71)	NCHET 2005-3	NCHET 2005-3 M3	64352VLL3
(48)	(72)	NCHET 2005-4	NCHET 2005-4 M2	64352VMV0
(49)	(73)	NCHET 2006-1	NCHET 2006-1 A2B	64352VQR5
(50)	(74)	NCHET 2006-2	NCHET 2006-2 A2C	64360YAC9
	(75)	NCHET 2006-2	NCHET 2006-2 M1	64360YAD7
(51)	(76)	SAST 2004-1	SAST 2004-1 A	805564PL9
	(77)	SAST 2004-1	SAST 2004-1 M1	805564PN5
(52)	(78)	SAST 2004-2	SAST 2004-2 AF3	805564PX3
	(79)	SAST 2004-2	SAST 2004-2 MV1	805564QK0
(53)	(80)	SAST 2004-3	SAST 2004-3 A1A	805564QR5
	(81)	SAST 2004-3	SAST 2004-3 M1	805564QV6
	(82)	SAST 2004-3	SAST 2004-3 M2	805564QW4
(54)	(83)	SAST 2005-1	SAST 2005-1 M2	805564RN3
(55)	(84)	SAST 2005-3	SAST 2005-3 M1	805564SS1
(56)	(85)	SAST 2006-3	SAST 2006-3 A3	80556AAC1
(57)	(86)	TMTS 2006-8	TMTS 2006-8 1A1	88156UAA8

EXHIBIT 5

EXHIBIT 5 – PLAINTIFFS AND NOTES WITH NO PRINCIPAL WRITE-DOWNS OR INTEREST SHORTFALLS AS OF DECEMBER 31, 2008

Unique RMBS Trust	Unique Note	RMBS Trust	Note	CUSIP	Plaintiff
(1)	(1)	AABST 2006-1	AABST 2006-1 A2	00764SAB0	DZ Bank AG
		AABST 2006-1	AABST 2006-1 A2	00764SAB0	PIMCO Funds: PIMCO Total Return Fund
(2)	(2)	ACCR 2004-1	ACCR 2004-1 A2	004375AV3	PIMCO Funds: PIMCO Income Fund
		ACCR 2004-3	ACCR 2004-3 2A2	004375BL4	The Prudential Investment Portfolios9
(4)	(4)	ACCR 2004-3	ACCR 2004-3 2A5	004375BP5	The Prudential Investment Portfolios9
		ACCR 2004-4	ACCR 2004-4 A2D	004375CF6	The Prudential Investment Portfolios2
(5)	(6)	ACCR 2004-4	ACCR 2004-4 A2D	004375CF6	The Prudential Investment Portfolios17
		ACCR 2004-4	ACCR 2004-4 M1	004375CG4	PIMCO Funds: PIMCO Total Return Fund
(5)	(7)	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Funds: PIMCO Low Duration Fund
		ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Funds: PIMCO Low Duration Fund II
		ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
		ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Cayman SPC Limited: PIMCO CaymanJapan CorePLUS Segregated Portfolio
		ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Cayman Trust: PIMCO Cayman U.S. BondFund
		ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Cayman SPC Limited: PIMCO CaymanJapan Low Duration Segregated Portfolio
		ACCR 2005-1	ACCR 2005-1 M1	004375CT6	PIMCO Funds: PIMCO Income Fund
		ACCR 2005-1	ACCR 2005-1 M3	004375CV1	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio
(6)	(10)	ACCR 2005-2	ACCR 2005-2 M4	004375DG3	PIMCO Dynamic Credit and Mortgage Income Fund
		ACCR 2005-2	ACCR 2005-2 M5	004375DH1	PIMCO Bermuda Trust II: PIMCO Bermuda IncomeFund (M)
(7)	(12)	ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	PIMCO Funds: Global Investors Series plc, IncomeFund
		ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	PIMCO Funds: PIMCO Total Return Fund
		ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	PIMCO Funds: Global Investors Series plc, Diversified Income Fund
(8)	(13)	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund
		ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: PIMCO Unconstrained Bond Fund
		ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund
		ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: Global Investors Series plc, Diversified Income Fund
		ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund
		ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund
(9)	(14)	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Variable Insurance Trust: PIMCO GlobalAdvantage Strategy Bond Portfolio
		ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	PIMCO Variable Insurance Trust: PIMCO TotalReturn Portfolio
		ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	PIMCO Absolute Return Strategy IV Master FundLDC
(10)	(15)	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Fixed Income Shares: Series M
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Low Duration Fund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO StocksPLUS® AR ShortStrategy Fund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc, IncomeFund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Variable Insurance Trust: PIMCO TotalReturn Portfolio
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Fixed Income Shares: Series M
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Total Return Fund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc, Diversified Income Fund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Mortgage Opportunities Fund
(11)	(16)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Cayman SPC Limited: PIMCO CaymanUnconstrained Bond Segregated Portfolio
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Variable Insurance Trust: PIMCO GlobalAdvantage Strategy Bond Portfolio
		AHM 2005-1	AHM 2005-1 4A1	02660TDF7	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio
		AHM 2005-1	AHM 2005-1 4A1	02660TDF7	PIMCO Funds: PIMCO Mortgage Opportunities Fund
		AHM 2005-1	AHM 2005-1 5A1	02660TDG5	PIMCO Funds: PIMCO Income Fund
		AHM 2005-1	AHM 2005-1 6A	02660TDH3	PIMCO Absolute Return Strategy III Master FundLDC
(12)	(19)	AHM 2005-1	AHM 2005-1 6A	02660TDH3	PIMCO Combined Alpha Strategies Master FundLDC
		AHM 2005-1	AHM 2005-1 6A	02660TDH3	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund
		AHM 2005-1	AHM 2005-1 6A	02660TDH3	PIMCO Absolute Return Strategy V Master FundLDC
		AHM 2005-1	AHM 2005-1 6A	02660TDH3	PIMCO Offshore Funds: PIMCO Offshore Funds -PIMCO Absolute Return Strategy V Alpha Fund
		AHM 2005-1	AHM 2005-1 6A	02660TDH3	PIMCO Absolute Return Strategy IV IDF LLC
		AHM 2005-1	AHM 2005-1 6A	02660TDH3	PIMCO Funds: PIMCO Mortgage Opportunities Fund
		AHM 2006-1	AHM 2006-1 12A1	02660TJB0	Transamerica Premier Life InsuranceCompany
(12)	(20)	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	Transamerica Life Insurance Company
		AHM 2006-1	AHM 2006-1 12A1	02660TJB0	PIMCO Funds: PIMCO Mortgage Opportunities Fund
		AHM 2006-1	AHM 2006-1 12A1	02660TJB0	PIMCO Funds: PIMCO Emerging Markets CurrencyFund
		AHM 2006-1	AHM 2006-1 2A3	02660TJG9	PIMCO Funds: PIMCO Total Return Fund
		AHM 2006-1	AHM 2006-1 2A3	02660TJG9	PIMCO Funds: Global Investors Series plc, Diversified Income Fund
(13)	(21)	AHM 2006-1	AHM 2006-1 2A3	02660TJG9	PIMCO Funds: PIMCO Diversified Income Fund
		AHM 2006-1	AHM 2006-1 2A3	02660TJG9	PIMCO Funds: PIMCO Income Fund
		AHM 2006-2	AHM 2006-2 2A1C	02660YAR3	LVS I LLC
(14)	(22)	AHM 2006-2	AHM 2006-2 2A1C	02660YAR3	LVS II LLC
		AHM 2006-3	AHM 2006-3 11A1	026929AA7	PIMCO Funds: Global Investors Series plc, IncomeFund
(15)	(23)	AHM 2007-1	AHM 2007-1 GA1B	026932AB9	PIMCO Funds: PIMCO Income Fund
		AHM 2007-1	AHM 2007-1 GA1C	026932AC7	PIMCO Funds: Global Investors Series plc, IncomeFund
(16)	(25)	AHM 2007-A	AHM 2007-A 13A1	026931AC9	PIMCO Dynamic Credit and Mortgage Income Fund
		AMIT 2004-1	AMIT 2004-1 M5	00252FAJO	PIMCO Funds: PIMCO Income Fund
(17)	(26)	AMIT 2004-1	AMIT 2004-1 M6	00252FAK7	PIMCO Funds: PIMCO International StocksPLUS® AR Strategy Fund (U.S. Dollar-Hedged)
		AMIT 2005-1	AMIT 2005-1 M5	00252FBG4	PIMCO Funds: PIMCO Income Fund

EXHIBIT 5 – PLAINTIFFS AND NOTES WITH NO PRINCIPAL WRITE-DOWNS OR INTEREST SHORTFALLS AS OF DECEMBER 31, 2008

Unique RMBS Trust	Unique Note	RMBS Trust	Note	CUSIP	Plaintiff
(19)	(29)	AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	PIMCO Funds: PIMCO Investment Grade Corporate Bond Fund
		AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	PIMCO Funds: Global Investors Series plc, USFundamental Index® StocksPLUS® Fund
		AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	Fixed Income Shares: Series M
		AMIT 2005-1	AMIT 2005-1 M5	00252FBC4	PIMCO Funds: Global Investors Series plc, Diversified Income Duration Hedged Fund
(20)	(30)	AMIT 2005-2	AMIT 2005-2 M5	126673L42	PIMCO Dynamic Credit and Mortgage Income Fund
(21)	(31)	AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	PIMCO Funds: PIMCO Total Return Fund
		AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	Fixed Income Shares: Series M
		AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	PIMCO Funds: Global Investors Series plc, Diversified Income Duration Hedged Fund
		ECR 2005-3	ECR 2005-3 M2	29256PAF1	PIMCO Cayman SPC Limited: PIMCO CaymanJapan Low Duration Segregated Portfolio
(22)	(32)	FBRSI 2005-5	FBRSI 2005-5 AV24	30246QCN1	PIMCO Funds: Private Account Portfolio Series Short Term Portfolio
		FBRSI 2005-5	FBRSI 2005-5 AV24	30246QCN1	PIMCO Funds: PIMCO Real Estate Real ReturnStrategy Fund
		FBRSI 2005-5	FBRSI 2005-5 M1	30246QCP6	PIMCO Funds: PIMCO Income Fund
		FBRSI 2005-5	FBRSI 2005-5 M1	30246QCP6	The Prudential Insurance Company of America
(23)	(34)	GMSL 2005-A	GMSL 2005-A A2	378961AQ9	PIMCO Funds: PIMCO Mortgage Opportunities Fund
(24)	(35)	IMM 2004-10	IMM 2004-10 2A	45254NL9	PIMCO Funds: Global Investors Series plc, IncomeFund
(25)	(36)	IMM 2004-10	IMM 2004-10 3A1	45254NLM7	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
		IMM 2004-10	IMM 2004-10 4M1	45254NLW5	PIMCO Global Credit Opportunity Master Fund LDC
		IMM 2004-4	IMM 2004-4 1A1	45254NH59	PIMCO Funds: PIMCO Income Fund
		IMM 2004-4	IMM 2004-4 1A1	45254NH59	PIMCO Funds: Global Investors Series plc,Unconstrained Bond Fund
(26)	(39)	IMM 2004-4	IMM 2004-4 2A2	45254NJF5	PIMCO Variable Insurance Trust: PIMCO Long Term U.S. Government Portfolio
		IMM 2004-4	IMM 2004-4 2A2	45254NJF5	PIMCO Funds: PIMCO Total Return Fund
		IMM 2004-5	IMM 2004-5 1A1	45254NJG3	DZ Bank AG
		IMM 2004-5	IMM 2004-5 1A1	45254NJG3	Prudential Retirement Insurance and Annuity Company
(27)	(41)	IMM 2004-7	IMM 2004-7 1A1	45254NKF3	PIMCO Funds: PIMCO Total Return Fund
		IMM 2004-7	IMM 2004-7 1A2	45254NKG1	PIMCO Funds: Global Investors Series plc,Unconstrained Bond Fund
		IMM 2004-7	IMM 2004-7 1A2	45254NKG1	PIMCO Funds: PIMCO Worldwide FundamentalAdvantage AR Strategy Fund
		IMM 2004-8	IMM 2004-8 1A	45254NKQ9	PIMCO Funds: PIMCO Foreign Bond Fund (U.S.Dollar-Hedged)
(28)	(43)	IMM 2004-8	IMM 2004-8 1A	45254NKQ9	PIMCO Funds: PIMCO Global Bond Fund (U.S.Dollar-Hedged)
		IMM 2004-8	IMM 2004-8 1A	45254NKQ9	PIMCO Dynamic Income Fund
		IMM 2004-8	IMM 2004-8 1A	45254NKQ9	PIMCO Variable Insurance Trust: PIMCO ForeignBond Portfolio (Unhedged)
		IMM 2005-1	IMM 2005-1 M1	45254NMRS5	DZ Bank AG
(30)	(45)	IMM 2005-4	IMM 2005-4 1M1	45254NP6	DZ Bank AG
(31)	(46)	IMM 2005-5	IMM 2005-5 A1	45254NPUS	PIMCO Funds: Private Account Portfolio Series Short Term Portfolio
		IMM 2005-5	IMM 2005-5 M1	45254NPY7	DZ Bank AG
		IMM 2005-7	IMM 2005-7 A1	45254NQX8	BlackRock Strategic IncomeOpportunities Portfolio
		IMM 2005-7	IMM 2005-7 A1	45254NQX8	BlackRock Master Total ReturnPortfolio of Master Bond LLC
(32)	(48)	IMM 2005-7	IMM 2005-7 A1	45254NQX8	PIMCO Income Opportunity Fund
		IMM 2005-8	IMM 2005-8 2A	45254NR76	PIMCO Funds: PIMCO Low Duration Fund II
		IMM 2007-A	IMM 2007-A A	452550AAA4	Transamerica Life Insurance Company
		IMM 2007-A	IMM 2007-A A	452550AAA4	Transamerica Premier Life InsuranceCompany
(33)	(49)	IMM 2007-A	IMM 2007-A A	452550AAA4	DZ Bank AG
		MHL 2004-1	MHL 2004-1 A1	61913PAA0	BlackRock Low Duration BondPortfolio
		MHL 2004-1	MHL 2004-1 A1	61913PAA0	BlackRock Core Bond Portfolio
		MHL 2004-2	MHL 2004-2 A1	61913PAG7	PIMCO Funds: PIMCO Short-Term Fund
(37)	(53)	MHL 2004-2	MHL 2004-2 A1	61913PAG7	The Prudential Insurance Company of America
		MHL 2005-1	MHL 2005-1 1A1	61913PAP7	PIMCO Funds: PIMCO Low Duration Fund
		MHL 2005-1	MHL 2005-1 1A1	61913PAP7	PIMCO Funds: Global Investors Series plc, HighYield Bond Fund
		MHL 2005-1	MHL 2005-1 1A1	61913PAP7	The Prudential Insurance Company of America
(38)	(54)	MHL 2005-1	MHL 2005-1 1A2	61913PAQ5	PIMCO Funds: PIMCO Total Return Fund
		MHL 2005-1	MHL 2005-1 2A	61913PAR3	PIMCO Funds: Global Investors Series plc, IncomeFund
		MHL 2005-1	MHL 2005-1 2A	61913PAR3	The Prudential Insurance Company of America
		MHL 2005-2	MHL 2005-2 1A1	61915RAA4	The Prudential Insurance Company of America
(39)	(57)	MHL 2005-4	MHL 2005-4 A1	61913PAZ5	PIMCO Funds: PIMCO Fundamental AdvantageAbsolute Return Strategy Fund
		MHL 2005-4	MHL 2005-4 A1	61913PAZ5	PIMCO Funds: PIMCO Moderate Duration Fund
		MHL 2005-4	MHL 2005-4 A1	61913PAZ5	PIMCO Funds: Global Investors Series plc, IncomeFund
		NCAMT 2006-ALT1	NCAMT 2006-ALT1 AF6	643528AF9	PIMCO Funds: PIMCO Investment Grade Corporate Bond Fund
(41)	(59)	NCNET 2004-1	NCNET 2004-1 M1	64352VFQ9	PIMCO Funds: PIMCO Total Return Fund
		NCNET 2004-1	NCNET 2004-1 M1	64352VFQ9	The Prudential Investment Portfolios2
		NCNET 2004-1	NCNET 2004-1 M1	64352VFQ9	The Prudential Investment Portfolios,Inc. 17
		NCNET 2004-1	NCNET 2004-1 M2	64352VFR7	PIMCO Funds: Global Investors Series plc, Strategic Income Fund
(42)	(61)	NCNET 2004-2	NCNET 2004-2 A2	64352VFX4	PIMCO Funds: PIMCO Income Fund
		NCNET 2004-2	NCNET 2004-2 A2	64352VFX4	PIMCO Funds: PIMCO Long Duration Total ReturnFund
		NCNET 2004-2	NCNET 2004-2 M1	64352VGA3	DZ Bank AG
		NCNET 2004-3	NCNET 2004-3 M1	64352VH6	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
(43)	(63)	NCNET 2004-3	NCNET 2004-3 M1	64352VH6	The Prudential Investment Portfolios2
		NCNET 2004-3	NCNET 2004-3 M2	64352VHW4	PIMCO Cayman SPC Limited: PIMCO CaymanUnconstrained Bond Segregated Portfolio
		NCNET 2004-3	NCNET 2004-3 M2	64352VHW4	The Prudential Insurance Company of America
		NCNET 2004-3	NCNET 2004-3 M2	64352VHW4	Prudential Trust Company
(44)	(65)	NCNET 2004-4	NCNET 2004-4 M1	64352VJJ1	The Prudential Investment Portfolios2
		NCNET 2004-4	NCNET 2004-4 M1	64352VJJ1	The Prudential Insurance Company of America
		NCNET 2004-4	NCNET 2004-4 M1	64352VJJ1	The Prudential Series Fund
		NCNET 2004-4	NCNET 2004-4 M1	64352VJJ1	The Prudential Investment Portfolios,Inc. 17

EXHIBIT 5 – PLAINTIFFS AND NOTES WITH NO PRINCIPAL WRITE-DOWNS OR INTEREST SHORTFALLS AS OF DECEMBER 31, 2008

Unique RMBS Trust	Unique Note	RMBS Trust	Note	CUSIP	Plaintiff
(45)	(66)	NCNET 2004-4	NCNET 2004-4 M1	64352VJJ1	Prudential Trust Company
		NCNET 2005-1	NCNET 2005-1 M1	64352VKAS	PIMCO Funds: PIMCO Total Return Fund
		NCNET 2005-1	NCNET 2005-1 M1	64352VKAS	PIMCO Funds: PIMCO CommoditiesPLUS®Strategy Fund
	(67)	NCNET 2005-1	NCNET 2005-1 M1	64352VKAS	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
		NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: PIMCO Low Duration Fund
		NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund
(46)	(68)	NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
		NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: Global Investors Series plc, IncomeFund
		NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: Global Investors Series plc, Diversified Income Fund
	(69)	NCNET 2005-1	NCNET 2005-1 M3	64352VKC4	PIMCO Funds: Global Investors Series plc, Strategic Income Fund
		NCNET 2005-2	NCNET 2005-2 M2	64352VKU4	PIMCO Funds: PIMCO CommoditiesPLUS®Strategy Fund
		NCNET 2005-2	NCNET 2005-2 M2	64352VKU4	Fixed Income Shares: Series M
(47)	(70)	NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
		NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	PIMCO Funds: PIMCO CommoditiesPLUS®Strategy Fund
		NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	PIMCO Funds: Private Account Portfolio Series Short Term Portfolio
	(71)	NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	The Prudential Investment Portfolios9
		NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund
		NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund
(48)	(72)	NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Funds: PIMCO Floating Income Fund
		NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Funds: PIMCO Income Fund
		NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund
	(73)	NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
		NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: PIMCO Unconstrained Bond Fund
		NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: Global Investors Series plc, Diversified Income Fund
(49)	(73)	NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: PIMCO Income Fund
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: Private Account Portfolio Series U.S. Government Sector Portfolio
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: PIMCO Short-Term Fund
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: PIMCO Emerging Markets CurrencyFund
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio
(50)	(74)	NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: Global Investors Series plc, Diversified Income Fund
		SAST 2004-1	SAST 2004-1 A	805564PL9	DZ Bank AG
		SAST 2004-1	SAST 2004-1 A	805564PL9	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio
		SAST 2004-1	SAST 2004-1 A	805564PL9	Prudential Trust Company
		SAST 2004-1	SAST 2004-1 M1	805564PN5	PIMCO Funds: PIMCO Low Duration Fund
(51)	(76)	SAST 2004-1	SAST 2004-1 M1	805564PN5	PIMCO Bermuda Trust II: PIMCO Bermuda IncomeFund (M)
		SAST 2004-1	SAST 2004-1 M1	805564PN5	PIMCO Funds: PIMCO Investment Grade Corporate Bond Fund
		SAST 2004-1	SAST 2004-1 M1	805564PN5	PIMCO Funds: PIMCO Unconstrained Bond Fund
		SAST 2004-1	SAST 2004-1 M1	805564PN5	PIMCO Funds: PIMCO Long-Term Credit Fund
		SAST 2004-1	SAST 2004-1 M1	805564PN5	PIMCO Funds: PIMCO Real Estate Real ReturnStrategy Fund
		SAST 2004-1	SAST 2004-1 M1	805564PN5	PIMCO Funds: PIMCO Inflation Response Multi-Asset Fund
(52)	(78)	SAST 2004-2	SAST 2004-2 AF3	805564PX3	The Prudential Investment Portfolios2
		SAST 2004-2	SAST 2004-2 MV1	805564QK0	The Prudential Insurance Company of America
(53)	(80)	SAST 2004-3	SAST 2004-3 A1A	805564QR5	PIMCO Funds: Private Account Portfolio Series Mortgage Portfolio
		SAST 2004-3	SAST 2004-3 M1	805564QV6	The Prudential Insurance Company of America
		SAST 2004-3	SAST 2004-3 M2	805564QW4	PIMCO Funds: PIMCO Credit Absolute Return Fund
		SAST 2004-3	SAST 2004-3 M2	805564QW4	PIMCO Funds: Global Investors Series plc, PIMCO Credit Absolute Return Fund
(54)	(83)	SAST 2004-3	SAST 2004-3 M2	805564QW4	PIMCO Income Opportunity Fund
		SAST 2005-1	SAST 2005-1 M2	805564RN3	PIMCO Global Credit Opportunity Master Fund LDC
		SAST 2005-1	SAST 2005-1 M2	805564RN3	PIMCO Tactical Opportunities Master Fund Ltd.
		SAST 2005-1	SAST 2005-1 M2	805564RN3	PIMCO Funds: PIMCO Real Return Fund
(55)	(84)	SAST 2005-1	SAST 2005-1 M2	805564RN3	Fixed Income Shares (Series R)
		SAST 2005-3	SAST 2005-3 M1	805564SS1	The Prudential Investment Portfolios9
		SAST 2005-3	SAST 2005-3 M1	805564SS1	The Prudential Investment Portfolios, Inc. 17
(56)	(85)	SAST 2005-3	SAST 2005-3 M1	805564SS1	Prudential Trust Company
		SAST 2006-3	SAST 2006-3 A3	80556AAC1	DZ Bank AG
		SAST 2006-3	SAST 2006-3 A3	80556AAC1	PIMCO Funds: PIMCO Unconstrained Bond Fund
		SAST 2006-3	SAST 2006-3 A3	80556AAC1	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund
(57)	(86)	SAST 2006-3	SAST 2006-3 A3	80556AAC1	PIMCO Absolute Return Strategy 3D Offshore FundLtd.
		TMTS 2006-8	TMTS 2006-8 1A1	88156UA8	PIMCO Funds: Global Investors Series plc, GlobalBond Fund

EXHIBIT 6

EXHIBIT 6 – RMBS TRUSTS AND NOTES WHERE ALL NOTES HAVE NO WRITE-DOWNS, IMPLIED WRITE-DOWNS OR INTEREST SHORTFALLS AS OF NOVEMBER 24, 2014

Unique RMBS Trust	Unique Note	RMBS Trust	Note	CUSIP
(1)	(1)	ACCR 2004-1	ACCR 2004-1 A2	004375AV3
(2)	(2)	ACCR 2004-3	ACCR 2004-3 2A2	004375BL4
(3)	(3)	ACCR 2004-3	ACCR 2004-3 2A5	004375BP5
(3)	(4)	ACCR 2004-4	ACCR 2004-4 A2D	004375CF6
(4)	(5)	ACCR 2004-4	ACCR 2004-4 M1	004375CG4
(4)	(6)	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8
(7)	(7)	ACCR 2005-1	ACCR 2005-1 M1	004375CT6
(8)	(8)	ACCR 2005-1	ACCR 2005-1 M3	004375CV1
(5)	(9)	ACCR 2005-2	ACCR 2005-2 M4	004375DG3
(10)	(10)	ACCR 2005-2	ACCR 2005-2 M5	004375DH1
(6)	(11)	ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6
(7)	(12)	ACCR 2006-1	ACCR 2006-1 A4	004375FG1
(8)	(13)	ACCR 2006-2	ACCR 2006-2 A4	004375NAD4
(9)	(14)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8
(10)	(15)	AHM 2006-3	AHM 2006-3 11A1	026929AA7
(11)	(16)	AMIT 2005-2	AMIT 2005-2 M5	126673L42
(12)	(17)	AMIT 2005-4	AMIT 2005-4 M3	00252FCV1
(13)	(18)	ECR 2005-3	ECR 2005-3 M2	29256PAF1
(14)	(19)	FBRSI 2005-5	FBRSI 2005-5 AV24	30246QCN1
	(20)	FBRSI 2005-5	FBRSI 2005-5 M1	30246QCP6
(15)	(21)	GMSL 2005-A	GMSL 2005-A A2	378961AQ9
(16)	(22)	IMM 2004-10	IMM 2004-10 2A	45254NLL9
	(23)	IMM 2004-10	IMM 2004-10 3A1	45254NLM7
	(24)	IMM 2004-10	IMM 2004-10 4M1	45254NLW5
(17)	(25)	IMM 2004-4	IMM 2004-4 1A1	45254NHS9
	(26)	IMM 2004-4	IMM 2004-4 2A2	45254NJF5
(18)	(27)	IMM 2004-5	IMM 2004-5 1A1	45254NJG3
(19)	(28)	IMM 2004-7	IMM 2004-7 1A1	45254NKF3
	(29)	IMM 2004-7	IMM 2004-7 1A2	45254NKG1
(20)	(30)	IMM 2005-1	IMM 2005-1 M1	45254NMRS5
(21)	(31)	IMM 2005-4	IMM 2005-4 1M1	45254NP66
(22)	(32)	IMM 2005-5	IMM 2005-5 A1	45254NP5
	(33)	IMM 2005-5	IMM 2005-5 M1	45254NPY7
(23)	(34)	IMM 2005-8	IMM 2005-8 2A	45254NRT6
(24)	(35)	IMM 2007-A	IMM 2007-A A	452550AA4
(25)	(36)	MHL 2004-1	MHL 2004-1 A1	61913PAA0
(26)	(37)	MHL 2004-2	MHL 2004-2 A1	61913PAG7
(27)	(38)	MHL 2005-1	MHL 2005-1 2A	61913PAR3
	(39)	MHL 2005-1	MHL 2005-1 1A1	61913PAP7
	(40)	MHL 2005-1	MHL 2005-1 1A2	61913PAQ5
(28)	(41)	MHL 2005-2	MHL 2005-2 1A1	61915RAA4
(29)	(42)	MHL 2005-4	MHL 2005-4 A1	61913PAZ5
(30)	(43)	NCNET 2004-1	NCNET 2004-1 M1	64352VFQ9
	(44)	NCNET 2004-1	NCNET 2004-1 M2	64352VFR7
(31)	(45)	NCNET 2004-2	NCNET 2004-2 A2	64352VFX4
	(46)	NCNET 2004-2	NCNET 2004-2 M1	64352VGA3
(32)	(47)	NCNET 2004-3	NCNET 2004-3 M1	64352VH6
	(48)	NCNET 2004-3	NCNET 2004-3 M2	64352VHW4
(33)	(49)	NCNET 2004-4	NCNET 2004-4 M1	64352VJJ1
(34)	(50)	NCNET 2005-1	NCNET 2005-1 M1	64352VKA8
	(51)	NCNET 2005-1	NCNET 2005-1 M2	64352VKB6
	(52)	NCNET 2005-1	NCNET 2005-1 M3	64352VKC4
(35)	(53)	NCNET 2005-2	NCNET 2005-2 M2	64352VKU4
(36)	(54)	NCNET 2005-3	NCNET 2005-3 M2	64352VLK5
	(55)	NCNET 2005-3	NCNET 2005-3 M3	64352VLL3
(37)	(56)	NCNET 2005-4	NCNET 2005-4 M2	64352VMV0
(38)	(57)	NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5
(39)	(58)	SAST 2006-3	SAST 2006-3 A3	80556AAC1

EXHIBIT 7

EXHIBIT 7 – PLAINTIFFS AND NOTES WITH NO PRINCIPAL WRITE-DOWNS OR INTEREST SHORTFALLS AS OF NOVEMBER 24, 2014

Unique RMBS Trust	Unique Note	RMBS Trust	Note	CUSIP	Plaintiff
(1)	(1)	ACCR 2004-1	ACCR 2004-1 A2	004375AV3	PIMCO Funds: PIMCO Income Fund
(2)	(2)	ACCR 2004-3	ACCR 2004-3 2A2	004375BL4	The Prudential Investment Portfolios9
(3)	(3)	ACCR 2004-3	ACCR 2004-3 2A5	004375BP5	The Prudential Investment Portfolios9
(3)	(4)	ACCR 2004-4	ACCR 2004-4 A2D	004375CF6	The Prudential Investment Portfolios2
	(5)	ACCR 2004-4	ACCR 2004-4 A2D	004375CF6	The Prudential Investment Portfolios, Inc. 17
(4)	(6)	ACCR 2004-4	ACCR 2004-4 M1	004375CG4	PIMCO Funds: PIMCO Total Return Fund
	(7)	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Funds: PIMCO Low Duration Fund
	(8)	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Funds: PIMCO Low Duration Fund II
	(9)	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
	(10)	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Cayman SPC Limited: PIMCO CaymanJapan CorePLUS Segregated Portfolio
	(11)	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Cayman Trust: PIMCO Cayman U.S. BondFund
(5)	(12)	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Cayman SPC Limited: PIMCO CaymanJapan Low Duration Segregated Portfolio
	(13)	ACCR 2005-1	ACCR 2005-1 M1	004375CT6	PIMCO Funds: PIMCO Income Fund
	(14)	ACCR 2005-1	ACCR 2005-1 M3	004375CV1	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio
(6)	(15)	ACCR 2005-2	ACCR 2005-2 M4	004375DG3	PIMCO Dynamic Credit and Mortgage Income Fund
	(16)	ACCR 2005-2	ACCR 2005-2 M5	004375DH1	PIMCO Bermuda Trust II: PIMCO Bermuda IncomeFund (M)
(7)	(17)	ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	PIMCO Funds: Global Investors Series plc, IncomeFund
	(18)	ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	PIMCO Funds: PIMCO Total Return Fund
	(19)	ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	PIMCO Funds: Global Investors Series plc, Diversified Income Fund
(8)	(20)	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund
	(21)	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: PIMCO Unconstrained Bond Fund
	(22)	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund
	(23)	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: Global Investors Series plc, Diversified Income Fund
	(24)	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund
	(25)	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund
(9)	(26)	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Variable Insurance Trust: PIMCO GlobalAdvantage Strategy Bond Portfolio
	(27)	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	PIMCO Variable Insurance Trust: PIMCO TotalReturn Portfolio
	(28)	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	PIMCO Absolute Return Strategy IV Master FundLDC
(10)	(29)	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Fixed Income Shares: Series M
	(30)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio
	(31)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Low Duration Fund
	(32)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO StocksPLUS® AR ShortStrategy Fund
	(33)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc, IncomeFund
	(34)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Variable Insurance Trust: PIMCO TotalReturn Portfolio
	(35)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Fixed Income Shares: Series M
	(36)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund
	(37)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Total Return Fund
	(38)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc, Diversified Income Fund
	(39)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund
	(40)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Mortgage Opportunities Fund
(11)	(41)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund
	(42)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Cayman SPC Limited: PIMCO CaymanUnconstrained Bond Segregated Portfolio
	(43)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Variable Insurance Trust: PIMCO GlobalAdvantage Strategy Bond Portfolio
	(44)	AHM 2006-3	AHM 2006-3 11A1	026929AA7	PIMCO Funds: Global Investors Series plc, IncomeFund
	(45)	AMIT 2005-2	AMIT 2005-2 M5	126673L42	PIMCO Dynamic Credit and Mortgage Income Fund
(12)	(46)	AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	PIMCO Funds: PIMCO Total Return Fund
	(47)	AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	Fixed Income Shares: Series M
(13)	(48)	AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	PIMCO Funds: Global Investors Series plc, Diversified Income Duration Hedged Fund
	(49)	EZR 2005-3	EZR 2005-3 M2	29256PAF1	PIMCO Cayman SPC Limited: PIMCO CaymanJapan Low Duration Segregated Portfolio
	(50)	FBRSI 2005-5	FBRSI 2005-5 AV24	30246QCN1	PIMCO Funds: Private Account Portfolio Series Short Term Portfolio
	(51)	FBRSI 2005-5	FBRSI 2005-5 AV24	30246QCN1	PIMCO Funds: PIMCO Real Estate Real ReturnStrategy Fund
	(52)	FBRSI 2005-5	FBRSI 2005-5 M1	30246QCP6	PIMCO Funds: PIMCO Income Fund
(14)	(53)	FBRSI 2005-5	FBRSI 2005-5 M1	30246QCP6	The Prudential Insurance Company of America
	(54)	GMSL 2005-A	GMSL 2005-A A2	378961AQ9	PIMCO Funds: PIMCO Mortgage Opportunities Fund
	(55)	IMM 2004-10	IMM 2004-10 2A	45254NLL9	PIMCO Funds: Global Investors Series plc, IncomeFund
	(56)	IMM 2004-10	IMM 2004-10 3A1	45254NLMT7	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
	(57)	IMM 2004-10	IMM 2004-10 4M1	45254NLW5	PIMCO Global Credit Opportunity Master Fund LDC
(15)	(58)	IMM 2004-4	IMM 2004-4 1A1	45254NHS9	PIMCO Funds: PIMCO Income Fund
	(59)	IMM 2004-4	IMM 2004-4 1A1	45254NHS9	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund
	(60)	IMM 2004-4	IMM 2004-4 2A2	45254NJFS	PIMCO Variable Insurance Trust: PIMCO Long Term U.S. Government Portfolio
(16)	(61)	IMM 2004-4	IMM 2004-4 2A2	45254NJFS	PIMCO Funds: PIMCO Total Return Fund
	(62)	IMM 2004-5	IMM 2004-5 1A1	45254NJG3	DZ Bank AG
	(63)	IMM 2004-5	IMM 2004-5 1A1	45254NJG3	Prudential Retirement Insurance and Annuity Company
(17)	(64)	IMM 2004-7	IMM 2004-7 1A1	45254NKF3	PIMCO Funds: PIMCO Total Return Fund
	(65)	IMM 2004-7	IMM 2004-7 1A2	45254NKG1	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund
	(66)	IMM 2004-7	IMM 2004-7 1A2	45254NKG1	PIMCO Funds: PIMCO Worldwide FundamentalAdvantage AR Strategy Fund
(18)	(67)	IMM 2005-1	IMM 2005-1 M1	45254NMRS5	DZ Bank AG
	(68)	IMM 2005-4	IMM 2005-4 1M1	45254NP6G	DZ Bank AG
(19)	(69)	IMM 2005-5	IMM 2005-5 A1	45254NPUS5	PIMCO Funds: Private Account Portfolio Series Short Term Portfolio
	(70)	IMM 2005-5	IMM 2005-5 M1	45254NPY7	DZ Bank AG
(20)	(71)	IMM 2005-8	IMM 2005-8 2A	45254NRT6	PIMCO Funds: PIMCO Low Duration Fund II
	(72)	IMM 2005-8	IMM 2005-8 2A	45254NRT6	

EXHIBIT 7 – PLAINTIFFS AND NOTES WITH NO PRINCIPAL WRITE-DOWNS OR INTEREST SHORTFALLS AS OF NOVEMBER 24, 2014

Unique RMBS Trust	Unique Note	RMBS Trust	Note	CUSIP	Plaintiff
(24)	(35)	IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Life Insurance Company
		IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Premier Life Insurance Company
		IMM 2007-A	IMM 2007-A A	452550AA4	DZ Bank AG
(25)	(36)	MHL 2004-1	MHL 2004-1 A1	61913PAA0	BlackRock Low Duration Bond Portfolio
		MHL 2004-1	MHL 2004-1 A1	61913PAA0	BlackRock Core Bond Portfolio
(26)	(37)	MHL 2004-2	MHL 2004-2 A1	61913PAG7	PIMCO Funds: PIMCO Short-Term Fund
		MHL 2004-2	MHL 2004-2 A1	61913PAG7	The Prudential Insurance Company of America
(27)	(38)	MHL 2005-1	MHL 2005-1 A1A1	61913PAP7	PIMCO Funds: PIMCO Low Duration Fund
		MHL 2005-1	MHL 2005-1 A1A1	61913PAP7	PIMCO Funds: Global Investors Series plc, HighYield Bond Fund
	(39)	MHL 2005-1	MHL 2005-1 A1A2	61913PAQ5	PIMCO Funds: PIMCO Total Return Fund
	(40)	MHL 2005-1	MHL 2005-1 2A	61913PAR3	PIMCO Funds: Global Investors Series plc, IncomeFund
		MHL 2005-1	MHL 2005-1 2A	61913PAR3	The Prudential Insurance Company of America
(28)	(41)	MHL 2005-2	MHL 2005-2 1A1	61915RAA4	The Prudential Insurance Company of America
(29)	(42)	MHL 2005-4	MHL 2005-4 A1	61913PAZ5	PIMCO Funds: PIMCO Fundamental AdvantageAbsolute Return Strategy Fund
		MHL 2005-4	MHL 2005-4 A1	61913PAZ5	PIMCO Funds: PIMCO Moderate Duration Fund
		MHL 2005-4	MHL 2005-4 A1	61913PAZ5	PIMCO Funds: Global Investors Series plc, IncomeFund
(30)	(43)	NCNET 2004-1	NCNET 2004-1 M1	64352VFQ9	PIMCO Funds: PIMCO Total Return Fund
		NCNET 2004-1	NCNET 2004-1 M1	64352VFQ9	The Prudential Investment Portfolios2
	(44)	NCNET 2004-1	NCNET 2004-1 M1	64352VFQ9	The Prudential Investment Portfolios,Inc. 17
	(45)	NCNET 2004-2	NCNET 2004-1 M2	64352VFR7	PIMCO Funds: Global Investors Series plc, Strategic Income Fund
		NCNET 2004-2	NCNET 2004-2 A2	64352VFX4	PIMCO Funds: PIMCO Income Fund
(31)	(46)	NCNET 2004-2	NCNET 2004-2 M1	64352VGA3	PIMCO Funds: PIMCO Long Duration Total ReturnFund
		NCNET 2004-3	NCNET 2004-3 M1	64352VHG6	DZ Bank AG
(32)	(47)	NCNET 2004-3	NCNET 2004-3 M1	64352VHG6	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
		NCNET 2004-3	NCNET 2004-3 M1	64352VHG6	The Prudential Investment Portfolios2
	(48)	NCNET 2004-3	NCNET 2004-3 M2	64352VHW4	PIMCO Cayman SPC Limited: PIMCO CaymanUnconstrained Bond Segregated Portfolio
(33)	(49)	NCNET 2004-3	NCNET 2004-3 M2	64352VHW4	The Prudential Insurance Company of America
		NCNET 2004-3	NCNET 2004-3 M2	64352VHW4	Prudential Trust Company
		NCNET 2004-4	NCNET 2004-4 M1	64352VJJ1	The Prudential Investment Portfolios2
		NCNET 2004-4	NCNET 2004-4 M1	64352VJJ1	The Prudential Insurance Company of America
		NCNET 2004-4	NCNET 2004-4 M1	64352VJJ1	The Prudential Series Fund
(34)	(50)	NCNET 2004-4	NCNET 2004-4 M1	64352VJJ1	The Prudential Investment Portfolios,Inc. 17
		NCNET 2004-4	NCNET 2004-4 M1	64352VJJ1	Prudential Trust Company
		NCNET 2005-1	NCNET 2005-1 M1	64352VKA8	PIMCO Funds: PIMCO Total Return Fund
		NCNET 2005-1	NCNET 2005-1 M1	64352VKA8	PIMCO Funds: PIMCO CommoditiesPLUS®Strategy Fund
		NCNET 2005-1	NCNET 2005-1 M1	64352VKA8	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
(35)	(51)	NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: PIMCO Low Duration Fund
		NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: Global Investors Series plc,Unconstrained Bond Fund
		NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
		NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: Global Investors Series plc, IncomeFund
		NCNET 2005-1	NCNET 2005-1 M2	64352VKB6	PIMCO Funds: Global Investors Series plc,Diversified Income Fund
(36)	(52)	NCNET 2005-1	NCNET 2005-1 M3	64352VKC4	PIMCO Funds: Global Investors Series plc, Strategic Income Fund
		NCNET 2005-2	NCNET 2005-2 M2	64352VKU4	PIMCO Funds: PIMCO CommoditiesPLUS®Strategy Fund
		NCNET 2005-2	NCNET 2005-2 M2	64352VKU4	Fixed Income SHares: Series M
(37)	(54)	NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
		NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	PIMCO Funds: PIMCO CommoditiesPLUS®Strategy Fund
		NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	PIMCO Funds: Private Account Portfolio Series Short Term Portfolio
		NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	The Prudential Investment Portfolios9
		NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund
(38)	(55)	NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund
		NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Funds: PIMCO Floating Income Fund
		NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Funds: PIMCO Income Fund
		NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund
		NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
(39)	(56)	NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: PIMCO Unconstrained Bond Fund
		NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: Global Investors Series plc,Diversified Income Fund
		NCNET 2005-4	NCNET 2005-4 M2	64352VMV0	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: PIMCO Income Fund
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: Private Account Portfolio Series U.S. Government Sector Portfolio
(40)	(57)	NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: PIMCO Short-Term Fund
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: PIMCO Emerging Markets CurrencyFund
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: Global Investors Series plc,Diversified Income Fund
(41)	(58)	SAST 2006-3	SAST 2006-3 A3	80556AAC1	DZ Bank AG
		SAST 2006-3	SAST 2006-3 A3	80556AAC1	PIMCO Funds: PIMCO Unconstrained Bond Fund
		SAST 2006-3	SAST 2006-3 A3	80556AAC1	PIMCO Funds: Global Investors Series plc,Unconstrained Bond Fund
		SAST 2006-3	SAST 2006-3 A3	80556AAC1	PIMCO Absolute Return Strategy 3D Offshore FundLtd.

EXHIBIT 8

EXHIBIT 8 – RMBS TRUSTS AND NOTES WHERE ALL NOTES HAVE NO WRITE-DOWNS, IMPLIED WRITE-DOWNS OR INTEREST SHORTFALLS AS OF JANUARY 31, 2018

Unique RMBS Trust	Unique Note	RMBS Trust	Note	CUSIP
(1)	(1)	ACCR 2004-1	ACCR 2004-1 A2	004375AV3
(2)	(2)	ACCR 2004-3	ACCR 2004-3 2A2	004375BL4
(3)	(3)	ACCR 2004-3	ACCR 2004-3 2A5	004375BP5
(3)	(4)	ACCR 2004-4	ACCR 2004-4 A2D	004375CF6
(4)	(5)	ACCR 2004-4	ACCR 2004-4 M1	004375CG4
(4)	(6)	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8
(7)	(7)	ACCR 2005-1	ACCR 2005-1 M1	004375CT6
(8)	(8)	ACCR 2005-1	ACCR 2005-1 M3	004375CV1
(5)	(9)	ACCR 2005-2	ACCR 2005-2 M4	004375DG3
(10)	(10)	ACCR 2005-2	ACCR 2005-2 M5	004375DH1
(6)	(11)	ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6
(7)	(12)	ACCR 2006-1	ACCR 2006-1 A4	004375FG1
(8)	(13)	ACCR 2006-2	ACCR 2006-2 A4	004375NAD4
(9)	(14)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8
(10)	(15)	AHM 2006-3	AHM 2006-3 11A1	026929AA7
(11)	(16)	AMIT 2005-4	AMIT 2005-4 M3	00252FCV1
(12)	(17)	ECR 2005-3	ECR 2005-3 M2	29256PAF1
(13)	(18)	FBRSI 2005-5	FBRSI 2005-5 AV24	30246QCN1
(19)	(19)	FBRSI 2005-5	FBRSI 2005-5 M1	30246QCP6
(14)	(20)	GMSL 2005-A	GMSL 2005-A A2	378961AQ9
(15)	(21)	IMM 2004-10	IMM 2004-10 2A	45254NLL9
(22)	(22)	IMM 2004-10	IMM 2004-10 3A1	45254NLM7
(23)	(23)	IMM 2004-10	IMM 2004-10 4M1	45254NLW5
(16)	(24)	IMM 2004-4	IMM 2004-4 1A1	45254NHS9
	(25)	IMM 2004-4	IMM 2004-4 2A2	45254NJF5
(17)	(26)	IMM 2004-7	IMM 2004-7 1A1	45254NKF3
	(27)	IMM 2004-7	IMM 2004-7 1A2	45254NKG1
(18)	(28)	IMM 2004-8	IMM 2004-8 1A	45254NKQ9
(19)	(29)	IMM 2005-1	IMM 2005-1 M1	45254NMR5
(20)	(30)	IMM 2005-4	IMM 2005-4 1M1	45254NP6
(21)	(31)	IMM 2005-5	IMM 2005-5 A1	45254NP5
	(32)	IMM 2005-5	IMM 2005-5 M1	45254NPY7
(22)	(33)	IMM 2005-8	IMM 2005-8 2A	45254NRT6
(23)	(34)	IMM 2007-A	IMM 2007-A A	452550AA4
(24)	(35)	MHL 2004-1	MHL 2004-1 A1	61913PAA0
(25)	(36)	MHL 2004-2	MHL 2004-2 A1	61913PAG7
(26)	(37)	MHL 2005-1	MHL 2005-1 2A	61913PAR3
	(38)	MHL 2005-1	MHL 2005-1 1A1	61913PAP7
	(39)	MHL 2005-1	MHL 2005-1 1A2	61913PAQ5
(27)	(40)	MHL 2005-2	MHL 2005-2 1A1	61915RAA4
(28)	(41)	MHL 2005-4	MHL 2005-4 A1	61913PAZ5
(29)	(42)	NCHET 2004-2	NCHET 2004-2 A2	64352VFX4
	(43)	NCHET 2004-2	NCHET 2004-2 M1	64352VGA3
(30)	(44)	NCHET 2005-2	NCHET 2005-2 M2	64352VLU4
(31)	(45)	NCHET 2005-3	NCHET 2005-3 M2	64352VLK5
	(46)	NCHET 2005-3	NCHET 2005-3 M3	64352VLL3
(32)	(47)	NCHET 2006-1	NCHET 2006-1 A2B	64352VQR5
(33)	(48)	SAST 2006-3	SAST 2006-3 A3	80556AAC1

EXHIBIT 9

EXHIBIT 9 – PLAINTIFFS AND NOTES WITH NO PRINCIPAL WRITE-DOWNS OR INTEREST SHORTFALLS AS OF JANUARY 31, 2018

Unique RMBS Trust	Unique Note	RMBS Trust	Note	CUSIP	Plaintiff
(1)	(1)	ACCR 2004-1	ACCR 2004-1 A2	004375AV3	PIMCO Funds: PIMCO Income Fund
(2)	(2)	ACCR 2004-3	ACCR 2004-3 2A2	004375BL4	The Prudential Investment Portfolios9
(3)	(3)	ACCR 2004-3	ACCR 2004-3 2A5	004375BP5	The Prudential Investment Portfolios9
(3)	(4)	ACCR 2004-4	ACCR 2004-4 A2D	004375CF6	The Prudential Investment Portfolios2
		ACCR 2004-4	ACCR 2004-4 A2D	004375CF6	The Prudential Investment Portfolios, Inc. 17
(4)	(5)	ACCR 2004-4	ACCR 2004-4 M1	004375CG4	PIMCO Funds: PIMCO Total Return Fund
	(6)	ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Funds: PIMCO Low Duration Fund
		ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Funds: PIMCO Low Duration Fund II
		ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
		ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Cayman SPC Limited: PIMCO CaymanJapan CorePLUS Segregated Portfolio
		ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Cayman Trust: PIMCO Cayman U.S. BondFund
		ACCR 2005-1	ACCR 2005-1 A2C	004375CS8	PIMCO Cayman SPC Limited: PIMCO CaymanJapan Low Duration Segregated Portfolio
	(7)	ACCR 2005-1	ACCR 2005-1 M1	004375CT6	PIMCO Funds: PIMCO Income Fund
	(8)	ACCR 2005-1	ACCR 2005-1 M3	004375CV1	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio
(5)	(9)	ACCR 2005-2	ACCR 2005-2 M4	004375DG3	PIMCO Dynamic Credit and Mortgage Income Fund
	(10)	ACCR 2005-2	ACCR 2005-2 M5	004375DH1	PIMCO Bermuda Trust II: PIMCO Bermuda IncomeFund (M)
(6)	(11)	ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	PIMCO Funds: Global Investors Series plc, IncomeFund
		ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	PIMCO Funds: PIMCO Total Return Fund
		ACCR 2005-4	ACCR 2005-4 A2D	004375EJ6	PIMCO Funds: Global Investors Series plc, Diversified Income Fund
(7)	(12)	ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund
		ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: PIMCO Unconstrained Bond Fund
		ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund
		ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: Global Investors Series plc, Diversified Income Fund
		ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund
		ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund
		ACCR 2006-1	ACCR 2006-1 A4	004375FG1	PIMCO Variable Insurance Trust: PIMCO GlobalAdvantage Strategy Bond Portfolio
(8)	(13)	ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	PIMCO Variable Insurance Trust: PIMCO TotalReturn Portfolio
		ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	PIMCO Absolute Return Strategy IV Master FundLDC
		ACCR 2006-2	ACCR 2006-2 A4	00437NAD4	Fixed Income Shares: Series M
(9)	(14)	ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Low Duration Fund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO StocksPLUS® AR ShortStrategy Fund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc, IncomeFund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Variable Insurance Trust: PIMCO TotalReturn Portfolio
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	Fixed Income Shares: Series M
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Global Advantage® Strategy Bond Fund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Total Return Fund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc, Diversified Income Fund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Funds: PIMCO Mortgage Opportunities Fund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Cayman SPC Limited: PIMCO CaymanUnconstrained Bond Segregated Portfolio
		ACCR 2007-1	ACCR 2007-1 A3	00438QAC8	PIMCO Variable Insurance Trust: PIMCO GlobalAdvantage Strategy Bond Portfolio
(10)	(15)	AHM 2006-3	AHM 2006-3 11A1	026929AA7	PIMCO Funds: Global Investors Series plc, IncomeFund
(11)	(16)	AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	PIMCO Funds: PIMCO Total Return Fund
		AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	Fixed Income Shares: Series M
		AMIT 2005-4	AMIT 2005-4 M3	00252FCV1	PIMCO Funds: Global Investors Series plc, Diversified Income Duration Hedged Fund
(12)	(17)	ECR 2005-3	ECR 2005-3 M2	29256PAF1	PIMCO Cayman SPC Limited: PIMCO CaymanJapan Low Duration Segregated Portfolio
(13)	(18)	FBRSI 2005-5	FBRSI 2005-5 AV24	30246QCN1	PIMCO Funds: Private Account Portfolio Series Short Term Portfolio
		FBRSI 2005-5	FBRSI 2005-5 AV24	30246QCN1	PIMCO Funds: PIMCO Real Estate Real ReturnStrategy Fund
		FBRSI 2005-5	FBRSI 2005-5 M1	30246QCP6	PIMCO Funds: PIMCO Income Fund
		FBRSI 2005-5	FBRSI 2005-5 M1	30246QCP6	The Prudential Insurance Company of America
(14)	(20)	GMSL 2005-A	GMSL 2005-A A2	378961AQ9	PIMCO Funds: PIMCO Mortgage Opportunities Fund
(15)	(21)	IMM 2004-10	IMM 2004-10 2A	45254NLL9	PIMCO Funds: Global Investors Series plc, IncomeFund
	(22)	IMM 2004-10	IMM 2004-10 3A1	45254NLM7	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
	(23)	IMM 2004-10	IMM 2004-10 4M1	45254NLW5	PIMCO Global Credit Opportunity Master Fund LDC
(16)	(24)	IMM 2004-4	IMM 2004-4 1A1	45254NHS9	PIMCO Funds: PIMCO Income Fund
		IMM 2004-4	IMM 2004-4 1A1	45254NHS9	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund
	(25)	IMM 2004-4	IMM 2004-4 2A2	45254NJF5	PIMCO Variable Insurance Trust: PIMCO Long Term U.S. Government Portfolio
		IMM 2004-4	IMM 2004-4 2A2	45254NJF5	PIMCO Funds: PIMCO Total Return Fund
(17)	(26)	IMM 2004-7	IMM 2004-7 1A1	45254NKF3	PIMCO Funds: PIMCO Total Return Fund
	(27)	IMM 2004-7	IMM 2004-7 1A2	45254NKG1	PIMCO Funds: Global Investors Series plc, Unconstrained Bond Fund
		IMM 2004-7	IMM 2004-7 1A2	45254NKG1	PIMCO Funds: PIMCO Worldwide FundamentalAdvantage AR Strategy Fund
(18)	(28)	IMM 2004-8	IMM 2004-8 1A	45254NKQ9	PIMCO Funds: PIMCO Foreign Bond Fund (U.S.Dollar-Hedged)
		IMM 2004-8	IMM 2004-8 1A	45254NKQ9	PIMCO Funds: PIMCO Global Bond Fund (U.S.Dollar-Hedged)
		IMM 2004-8	IMM 2004-8 1A	45254NKQ9	PIMCO Dynamic Income Fund
		IMM 2004-8	IMM 2004-8 1A	45254NKQ9	PIMCO Variable Insurance Trust: PIMCO ForeignBond Portfolio (Unhedged)
(19)	(29)	IMM 2005-1	IMM 2005-1 M1	45254NMR5	DZ Bank AG
(20)	(30)	IMM 2005-4	IMM 2005-4 1M1	45254NP6	DZ Bank AG
(21)	(31)	IMM 2005-5	IMM 2005-5 A1	45254NPU5	PIMCO Funds: Private Account Portfolio Series Short Term Portfolio
	(32)	IMM 2005-5	IMM 2005-5 M1	45254NPY7	DZ Bank AG

EXHIBIT 9 – PLAINTIFFS AND NOTES WITH NO PRINCIPAL WRITE-DOWNS OR INTEREST SHORTFALLS AS OF JANUARY 31, 2018

Unique RMBS Trust	Unique Note	RMBS Trust	Note	CUSIP	Plaintiff
(22)	(33)	IMM 2005-8	IMM 2005-8 A2	45254NRT6	PIMCO Funds: PIMCO Low Duration Fund II
(23)	(34)	IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Life Insurance Company
		IMM 2007-A	IMM 2007-A A	452550AA4	Transamerica Premier Life Insurance Company
		IMM 2007-A	IMM 2007-A A	452550AA4	DZ Bank AG
(24)	(35)	MHL 2004-1	MHL 2004-1 A1	61913PAA0	BlackRock Low Duration Bond Portfolio
		MHL 2004-1	MHL 2004-1 A1	61913PAA0	BlackRock Core Bond Portfolio
(25)	(36)	MHL 2004-2	MHL 2004-2 A1	61913PAG7	PIMCO Funds: PIMCO Short-Term Fund
		MHL 2004-2	MHL 2004-2 A1	61913PAG7	The Prudential Insurance Company of America
(26)	(37)	MHL 2005-1	MHL 2005-1 1A1	61913PAP7	PIMCO Funds: PIMCO Low Duration Fund
		MHL 2005-1	MHL 2005-1 1A1	61913PAP7	PIMCO Funds: Global Investors Series plc, HighYield Bond Fund
		MHL 2005-1	MHL 2005-1 1A1	61913PAP7	The Prudential Insurance Company of America
(38)		MHL 2005-1	MHL 2005-1 1A2	61913PAQ5	PIMCO Funds: PIMCO Total Return Fund
(39)		MHL 2005-1	MHL 2005-1 2A	61913PAR3	PIMCO Funds: Global Investors Series plc, IncomeFund
		MHL 2005-1	MHL 2005-1 2A	61913PAR3	The Prudential Insurance Company of America
(27)	(40)	MHL 2005-2	MHL 2005-2 1A1	61915RAA4	The Prudential Insurance Company of America
(28)	(41)	MHL 2005-4	MHL 2005-4 A1	61913PAZ5	PIMCO Funds: PIMCO Fundamental AdvantageAbsolute Return Strategy Fund
		MHL 2005-4	MHL 2005-4 A1	61913PAZ5	PIMCO Funds: PIMCO Moderate Duration Fund
		MHL 2005-4	MHL 2005-4 A1	61913PAZ5	PIMCO Funds: Global Investors Series plc, IncomeFund
(29)	(42)	NCNET 2004-2	NCNET 2004-2 A2	64352VFX4	PIMCO Funds: PIMCO Income Fund
		NCNET 2004-2	NCNET 2004-2 A2	64352VFX4	PIMCO Funds: PIMCO Long Duration Total ReturnFund
(30)	(43)	NCNET 2004-2	NCNET 2004-2 M1	64352VGA3	DZ Bank AG
(30)	(44)	NCNET 2005-2	NCNET 2005-2 M2	64352VKU4	PIMCO Funds: PIMCO CommoditiesPLUS®Strategy Fund
		NCNET 2005-2	NCNET 2005-2 M2	64352VKU4	Fixed Income SHares: Series M
(31)	(45)	NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	PIMCO Funds: Global Investors Series plc, GlobalInvestment Grade Credit Fund
		NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	PIMCO Funds: PIMCO CommoditiesPLUS®Strategy Fund
		NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	PIMCO Funds: Private Account Portfolio Series Short Term Portfolio
		NCNET 2005-3	NCNET 2005-3 M2	64352VLK5	The Prudential Investment Portfolios9
(46)		NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund
		NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Offshore Funds - PIMCO Absolute ReturnStrategy IV eFund
		NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Funds: PIMCO Floating Income Fund
		NCNET 2005-3	NCNET 2005-3 M3	64352VLL3	PIMCO Funds: PIMCO Income Fund
(32)	(47)	NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: PIMCO Income Fund
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: Private Account Portfolio Series U.S. Government Sector Portfolio
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: PIMCO Short-Term Fund
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: PIMCO Emerging Markets CurrencyFund
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: Private Account Portfolio Series Asset Backed Securities Portfolio
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: Global Investors Series plc, TotalReturn Bond Fund
		NCNET 2006-1	NCNET 2006-1 A2B	64352VQR5	PIMCO Funds: Global Investors Series plc,Diversified Income Fund
(33)	(48)	SAST 2006-3	SAST 2006-3 A3	80556AAC1	DZ Bank AG
		SAST 2006-3	SAST 2006-3 A3	80556AAC1	PIMCO Funds: PIMCO Unconstrained Bond Fund
		SAST 2006-3	SAST 2006-3 A3	80556AAC1	PIMCO Funds: Global Investors Series plc,Unconstrained Bond Fund
		SAST 2006-3	SAST 2006-3 A3	80556AAC1	PIMCO Absolute Return Strategy 3D Offshore FundLtd.

EXHIBIT 10

EXHIBIT 10 – PLAINTIFF PURCHASES EXCLUDED FROM INDICATIVE RETURN IN EXCESS OF INVESTMENTS ANALYSIS

	Plaintiff	RMBS Trust	Note	CUSIP	Purchase Amount	Purchase Date
(1)	Transamerica Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	\$12,841,672	3/24/2006
(2)	Transamerica Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	\$2,568,260	3/24/2006
(3)	Transamerica Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	\$2,568,260	3/24/2006
(4)	Transamerica Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	\$5,136,889	10/5/2008
(5)	Transamerica Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	\$2,998,327	2/13/2012
(6)	Transamerica Life Insurance Company	AHM 2006-1	AHM 2006-1 12A1	02660TJB0	\$1,284,315	3/24/2006
(7)	Transamerica Life Insurance Company	IMM 2007-A	IMM 2007-A A	452550AA4	\$17,810,000	2/12/2012
(8)	BlackRock Low Duration BondPortfolio	MHL 2004-1	MHL 2004-1 A1	61913PAA0	\$475,000	11/6/2009
(9)	BlackRock Core Bond Portfolio	MHL 2004-1	MHL 2004-1 A1	61913PAA0	\$750,000	7/15/2011
(10)	BlackRock Core Bond Portfolio	MHL 2004-1	MHL 2004-1 A1	61913PAA0	\$2,170,000	7/15/2011
(11)	BlackRock Core Bond Portfolio	MHL 2004-1	MHL 2004-1 A1	61913PAA0	\$10,000,000	7/15/2011

EXHIBIT 11

**[UNREDACTED EXHIBIT
FILED UNDER SEAL]**

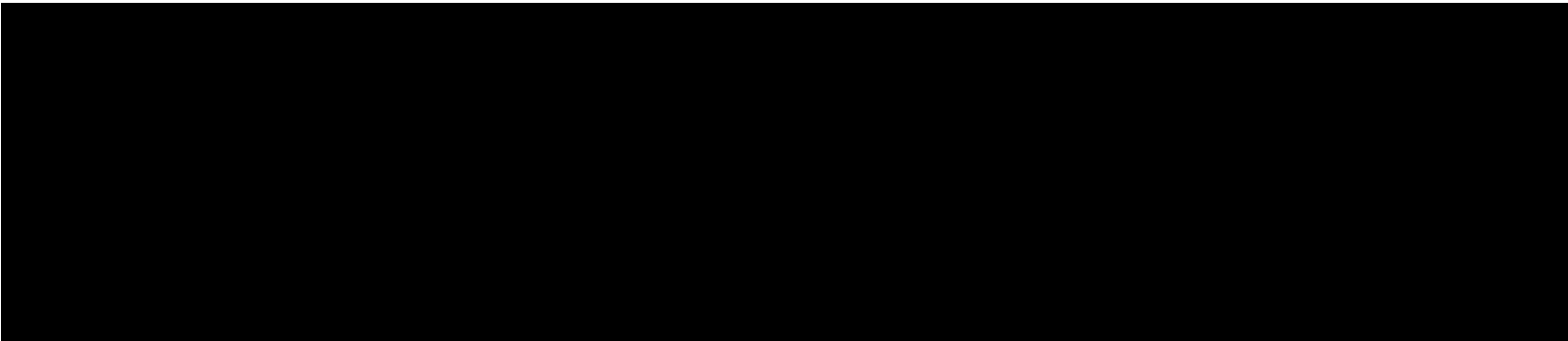


EXHIBIT 12

**[UNREDACTED EXHIBIT
FILED UNDER SEAL]**

